

Contact:
 Customer Service - CTSLink
 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Nov-2023
 07-Nov-2023 11:47:37 AM

Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1A-H		10/31/2023	0.00000 %	3,590,204,398.73	0.00	28,678,621.94	0.00	3,561,525,776.79	28,678,621.94	0.00
1M-1	30711XUS1	11/24/2023	6.08510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H		10/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	30711XUT9	11/24/2023	7.83510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH		10/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	30711XUU6	11/24/2023	7.83510 %	11,727,397.29	84,228.22	1,089,067.96	0.00	10,638,329.33	1,173,296.18	0.00
1M-BH		10/31/2023	0.00000 %	20,900,478.00	0.00	1,940,928.61	0.00	18,959,549.39	1,940,928.61	0.00
1M-2C	30711XUV4	11/24/2023	7.83510 %	51,159,561.03	367,436.92	0.00	0.00	51,159,561.03	367,436.92	0.00
1M-CH		10/31/2023	0.00000 %	91,175,838.97	0.00	0.00	0.00	91,175,838.97	0.00	0.00
1M-2	30711XUX0	11/24/2023	7.83510 %	62,886,958.32	451,665.14	1,089,067.96	0.00	61,797,890.36	1,540,733.10	0.00
1M-2H		10/31/2023	0.00000 %	112,076,316.97	0.00	1,940,928.61	0.00	110,135,388.36	1,940,928.61	0.00
1B-1	30711XUW2	11/24/2023	9.43510 %	27,201,000.00	235,257.14	0.00	0.00	27,201,000.00	235,257.14	0.00
1B-1H		10/31/2023	0.00000 %	75,940,594.00	0.00	0.00	0.00	75,940,594.00	0.00	0.00
1B-2H		10/31/2023	0.00000 %	101,212,764.55	0.00	0.00	0.00	101,212,764.55	0.00	1,928,829.45
1A-I1	30711XUY8	11/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	30711XVA9	11/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	30711XVC5	11/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	30711XVE1	11/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	30711XVG6	11/24/2023	1.80000 %	0.00	19,350.21	0.00	0.00	0.00	19,350.21	0.00
1B-I2	30711XVJ0	11/24/2023	1.40000 %	0.00	15,050.16	0.00	0.00	0.00	15,050.16	0.00
1B-I3	30711XVL5	11/24/2023	1.00000 %	0.00	10,750.11	0.00	0.00	0.00	10,750.11	0.00
1B-I4	30711XVN1	11/24/2023	0.60000 %	0.00	6,450.07	0.00	0.00	0.00	6,450.07	0.00
1C-I1	30711XVQ4	11/24/2023	1.80000 %	0.00	84,413.28	0.00	0.00	0.00	84,413.28	0.00
1C-I2	30711XVS0	11/24/2023	1.40000 %	0.00	65,654.77	0.00	0.00	0.00	65,654.77	0.00
1C-I3	30711XVU5	11/24/2023	1.00000 %	0.00	46,896.26	0.00	0.00	0.00	46,896.26	0.00
1C-I4	30711XVW1	11/24/2023	0.60000 %	0.00	28,137.76	0.00	0.00	0.00	28,137.76	0.00
1E-A1	30711XUZ5	11/24/2023	6.03510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	30711XVB7	11/24/2023	6.43510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	30711XVD3	11/24/2023	6.83510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	30711XVF8	11/24/2023	7.23510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	30711XVH4	11/24/2023	6.03510 %	11,727,397.29	64,878.01	1,089,067.96	0.00	10,638,329.33	1,153,945.97	0.00

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Distribution Date: 27-Nov-2023
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Certificateholder Distribution Summary

Class	CUSIP	Record Date	Certificate Pass-Through Rate	Beginning Certificate Balance	Interest Distribution	Principal Distribution	Current Realized Loss/Write Down	Ending Certificate Balance	Total Distribution	Cumulative Realized Losses/Write Down
1E-B2	30711XVK7	11/24/2023	6.43510 %	11,727,397.29	69,178.06	1,089,067.96	0.00	10,638,329.33	1,158,246.02	0.00
1E-B3	30711XVM3	11/24/2023	6.83510 %	11,727,397.29	73,478.11	1,089,067.96	0.00	10,638,329.33	1,162,546.07	0.00
1E-B4	30711XVP6	11/24/2023	7.23510 %	11,727,397.29	77,778.15	1,089,067.96	0.00	10,638,329.33	1,166,846.11	0.00
1E-C1	30711XVR2	11/24/2023	6.03510 %	51,159,561.03	283,023.64	0.00	0.00	51,159,561.03	283,023.64	0.00
1E-C2	30711XVT8	11/24/2023	6.43510 %	51,159,561.03	301,782.15	0.00	0.00	51,159,561.03	301,782.15	0.00
1E-C3	30711XVV3	11/24/2023	6.83510 %	51,159,561.03	320,540.66	0.00	0.00	51,159,561.03	320,540.66	0.00
1E-C4	30711XVX9	11/24/2023	7.23510 %	51,159,561.03	339,299.16	0.00	0.00	51,159,561.03	339,299.16	0.00
1E-D1	30711XVY7	11/24/2023	6.03510 %	11,727,397.29	64,878.01	1,089,067.96	0.00	10,638,329.33	1,153,945.97	0.00
1E-D2	30711XVZ4	11/24/2023	6.43510 %	11,727,397.29	69,178.06	1,089,067.96	0.00	10,638,329.33	1,158,246.02	0.00
1E-D3	30711XWA8	11/24/2023	6.83510 %	11,727,397.29	73,478.11	1,089,067.96	0.00	10,638,329.33	1,162,546.07	0.00
1E-D4	30711XWB6	11/24/2023	7.23510 %	11,727,397.29	77,778.15	1,089,067.96	0.00	10,638,329.33	1,166,846.11	0.00
1E-D5	30711XWC4	11/24/2023	7.83510 %	11,727,397.29	84,228.22	1,089,067.96	0.00	10,638,329.33	1,173,296.18	0.00
1E-F1	30711XWD2	11/24/2023	6.03510 %	62,886,958.32	347,901.66	1,089,067.96	0.00	61,797,890.36	1,436,969.62	0.00
1E-F2	30711XWE0	11/24/2023	6.43510 %	62,886,958.32	370,960.21	1,089,067.96	0.00	61,797,890.36	1,460,028.17	0.00
1E-F3	30711XWF7	11/24/2023	6.83510 %	62,886,958.32	394,018.76	1,089,067.96	0.00	61,797,890.36	1,483,086.72	0.00
1E-F4	30711XWG5	11/24/2023	7.23510 %	62,886,958.32	417,077.31	1,089,067.96	0.00	61,797,890.36	1,506,145.27	0.00
1E-F5	30711XWH3	11/24/2023	7.83510 %	62,886,958.32	451,665.14	1,089,067.96	0.00	61,797,890.36	1,540,733.10	0.00
1X-1	30711XWJ9	11/24/2023	1.80000 %	0.00	19,350.21	0.00	0.00	0.00	19,350.21	0.00
1X-2	30711XWK6	11/24/2023	1.40000 %	0.00	15,050.16	0.00	0.00	0.00	15,050.16	0.00
1X-3	30711XWL4	11/24/2023	1.00000 %	0.00	10,750.11	0.00	0.00	0.00	10,750.11	0.00
1X-4	30711XWM2	11/24/2023	0.60000 %	0.00	6,450.07	0.00	0.00	0.00	6,450.07	0.00
1Y-1	30711XWN0	11/24/2023	1.80000 %	0.00	103,763.48	0.00	0.00	0.00	103,763.48	0.00
1Y-2	30711XWP5	11/24/2023	1.40000 %	0.00	80,704.93	0.00	0.00	0.00	80,704.93	0.00
1Y-3	30711XWQ3	11/24/2023	1.00000 %	0.00	57,646.38	0.00	0.00	0.00	57,646.38	0.00
1Y-4	30711XWR1	11/24/2023	0.60000 %	0.00	34,587.83	0.00	0.00	0.00	34,587.83	0.00
2A-H		10/31/2023	0.00000 %	1,827,843,655.73	0.00	14,091,363.41	0.00	1,813,752,320.56	14,091,363.41	0.00
2M-1	30711XWS9	11/24/2023	6.08510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H		10/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	30711XWT7	11/24/2023	7.93510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH		10/31/2023	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	30711XWU4	11/24/2023	7.93510 %	902,838.98	6,567.11	84,269.21	0.00	818,569.77	90,836.32	0.00

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2M-BH		10/31/2023	0.00000 %	20,519,563.96	0.00	1,915,255.58	0.00	18,604,308.38	1,915,255.58	0.00
2M-2C	30711XWV2	11/24/2023	7.93510 %	4,495,410.33	32,698.90	0.00	0.00	4,495,410.33	32,698.90	0.00
2M-CH		10/31/2023	0.00000 %	102,170,887.67	0.00	0.00	0.00	102,170,887.67	0.00	0.00
2M-2	30711XWX8	11/24/2023	7.93510 %	5,398,249.31	39,266.01	84,269.21	0.00	5,313,980.10	123,535.22	0.00
2M-2H		10/31/2023	0.00000 %	122,690,451.63	0.00	1,915,255.58	0.00	120,775,196.05	1,915,255.58	0.00
2B-1	30711XWW0	11/24/2023	9.88510 %	2,000,000.00	18,122.68	0.00	0.00	2,000,000.00	18,122.68	0.00
2B-1H		10/31/2023	0.00000 %	64,666,436.00	0.00	0.00	0.00	64,666,436.00	0.00	0.00
2B-2H		10/31/2023	0.00000 %	64,610,730.72	0.00	0.00	28.25	64,610,702.47	0.00	2,055,734.53
2A-I1	30711XWY6	11/24/2023	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	30711XXA7	11/24/2023	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	30711XXC3	11/24/2023	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	30711XXE9	11/24/2023	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	30711XXG4	11/24/2023	1.80000 %	0.00	1,489.68	0.00	0.00	0.00	1,489.68	0.00
2B-I2	30711XXH2	11/24/2023	1.40000 %	0.00	1,158.64	0.00	0.00	0.00	1,158.64	0.00
2B-I3	30711XXK5	11/24/2023	1.00000 %	0.00	827.60	0.00	0.00	0.00	827.60	0.00
2B-I4	30711XXM1	11/24/2023	0.60000 %	0.00	496.56	0.00	0.00	0.00	496.56	0.00
2C-I1	30711XXP4	11/24/2023	1.80000 %	0.00	7,417.43	0.00	0.00	0.00	7,417.43	0.00
2C-I2	30711XXR0	11/24/2023	1.40000 %	0.00	5,769.11	0.00	0.00	0.00	5,769.11	0.00
2C-I3	30711XXT6	11/24/2023	1.00000 %	0.00	4,120.79	0.00	0.00	0.00	4,120.79	0.00
2C-I4	30711XXV1	11/24/2023	0.60000 %	0.00	2,472.48	0.00	0.00	0.00	2,472.48	0.00
2E-A1	30711XWZ3	11/24/2023	6.13510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	30711XXB5	11/24/2023	6.53510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	30711XXD1	11/24/2023	6.93510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	30711XXF6	11/24/2023	7.33510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	30711XYR9	11/24/2023	6.13510 %	902,838.98	5,077.42	84,269.21	0.00	818,569.77	89,346.63	0.00
2E-B2	30711XXJ8	11/24/2023	6.53510 %	902,838.98	5,408.46	84,269.21	0.00	818,569.77	89,677.67	0.00
2E-B3	30711XXL3	11/24/2023	6.93510 %	902,838.98	5,739.51	84,269.21	0.00	818,569.77	90,008.72	0.00
2E-B4	30711XXN9	11/24/2023	7.33510 %	902,838.98	6,070.55	84,269.21	0.00	818,569.77	90,339.76	0.00
2E-C1	30711XXQ2	11/24/2023	6.13510 %	4,495,410.33	25,281.48	0.00	0.00	4,495,410.33	25,281.48	0.00
2E-C2	30711XXS8	11/24/2023	6.53510 %	4,495,410.33	26,929.79	0.00	0.00	4,495,410.33	26,929.79	0.00
2E-C3	30711XXU3	11/24/2023	6.93510 %	4,495,410.33	28,578.11	0.00	0.00	4,495,410.33	28,578.11	0.00

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2E-C4	30711XXW9	11/24/2023	7.33510 %	4,495,410.33	30,226.43	0.00	0.00	4,495,410.33	30,226.43	0.00
2E-D1	30711XX7	11/24/2023	6.13510 %	902,838.98	5,077.42	84,269.21	0.00	818,569.77	89,346.63	0.00
2E-D2	30711XX5	11/24/2023	6.53510 %	902,838.98	5,408.46	84,269.21	0.00	818,569.77	89,677.67	0.00
2E-D3	30711XXZ2	11/24/2023	6.93510 %	902,838.98	5,739.51	84,269.21	0.00	818,569.77	90,008.72	0.00
2E-D4	30711XYA6	11/24/2023	7.33510 %	902,838.98	6,070.55	84,269.21	0.00	818,569.77	90,339.76	0.00
2E-D5	30711XYB4	11/24/2023	7.93510 %	902,838.98	6,567.11	84,269.21	0.00	818,569.77	90,836.32	0.00
2E-F1	30711XYC2	11/24/2023	6.13510 %	5,398,249.31	30,358.90	84,269.21	0.00	5,313,980.10	114,628.11	0.00
2E-F2	30711XYD0	11/24/2023	6.53510 %	5,398,249.31	32,338.26	84,269.21	0.00	5,313,980.10	116,607.47	0.00
2E-F3	30711XYE8	11/24/2023	6.93510 %	5,398,249.31	34,317.62	84,269.21	0.00	5,313,980.10	118,586.83	0.00
2E-F4	30711XYF5	11/24/2023	7.33510 %	5,398,249.31	36,296.97	84,269.21	0.00	5,313,980.10	120,566.18	0.00
2E-F5	30711XYG3	11/24/2023	7.93510 %	5,398,249.31	39,266.01	84,269.21	0.00	5,313,980.10	123,535.22	0.00
2X-1	30711XYH1	11/24/2023	1.80000 %	0.00	1,489.68	0.00	0.00	0.00	1,489.68	0.00
2X-2	30711XYJ7	11/24/2023	1.40000 %	0.00	1,158.64	0.00	0.00	0.00	1,158.64	0.00
2X-3	30711XYK4	11/24/2023	1.00000 %	0.00	827.60	0.00	0.00	0.00	827.60	0.00
2X-4	30711XYL2	11/24/2023	0.60000 %	0.00	496.56	0.00	0.00	0.00	496.56	0.00
2Y-1	30711XYM0	11/24/2023	1.80000 %	0.00	8,907.11	0.00	0.00	0.00	8,907.11	0.00
2Y-2	30711XYN8	11/24/2023	1.40000 %	0.00	6,927.75	0.00	0.00	0.00	6,927.75	0.00
2Y-3	30711XYP3	11/24/2023	1.00000 %	0.00	4,948.40	0.00	0.00	0.00	4,948.40	0.00
2Y-4	30711XYQ1	11/24/2023	0.60000 %	0.00	2,969.04	0.00	0.00	0.00	2,969.04	0.00
Totals				7,037,501,582.21	6,107,599.11	69,255,748.45	28.25	6,968,245,833.75	75,363,347.56	3,984,563.98

This document is provided by Computershare Trust Company, N.A., or one or more of its affiliates (collectively, "Computershare"), in its named capacity or as agent of or successor to Wells Fargo Bank, N.A., or one or more of its affiliates ("Wells Fargo"), by virtue of the acquisition by Computershare of substantially all the assets of the corporate trust services business of Wells Fargo. This report is compiled by Computershare Trust Company, N.A. from information provided by third parties. Computershare Trust Company, N.A. has not independently confirmed the accuracy of the information.

Effective March 1, 2023 our Computershare Corporate Trust office located at 600 S 4th Street Minneapolis, MN 55415 has moved and our new address is 1505 Energy Park Drive St. Paul, Minnesota 55108. Please update your records to reflect the new address.

All Record Dates are based upon the governing documents and logic set forth as of closing.

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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	3,590,204,398.73	7,912,376.45	20,766,245.49	0.00	0.00	28,678,621.94	3,561,525,776.79	0.17984610	28,678,621.94
1M-1	186,170,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-1H	9,799,029.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2A	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-AH	89,854,570.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1M-2B	50,417,997.48	11,727,397.29	300,471.75	788,596.21	0.00	0.00	1,089,067.96	10,638,329.33	0.21100262	1,089,067.96
1M-BH	89,854,570.52	20,900,478.00	535,498.46	1,405,430.15	0.00	0.00	1,940,928.61	18,959,549.39	0.21100262	1,940,928.61
1M-2C	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1M-CH	91,175,838.97	91,175,838.97	0.00	0.00	0.00	0.00	0.00	91,175,838.97	1.00000000	0.00
1M-2	151,995,556.00	62,886,958.32	300,471.75	788,596.21	0.00	0.00	1,089,067.96	61,797,890.36	0.40657696	1,089,067.96
1M-2H	270,884,980.00	112,076,316.97	535,498.46	1,405,430.15	0.00	0.00	1,940,928.61	110,135,388.36	0.40657621	1,940,928.61
1B-1	27,201,000.00	27,201,000.00	0.00	0.00	0.00	0.00	0.00	27,201,000.00	1.00000000	0.00
1B-1H	75,940,594.00	75,940,594.00	0.00	0.00	0.00	0.00	0.00	75,940,594.00	1.00000000	0.00
1B-2H	103,141,594.00	101,212,764.55	0.00	0.00	0.00	0.00	0.00	101,212,764.55	0.98129921	0.00
1A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A1	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A2	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A3	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-A4	50,417,997.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1E-B1	50,417,997.48	11,727,397.29	300,471.75	788,596.21	0.00	0.00	1,089,067.96	10,638,329.33	0.21100262	1,089,067.96
1E-B2	50,417,997.48	11,727,397.29	300,471.75	788,596.21	0.00	0.00	1,089,067.96	10,638,329.33	0.21100262	1,089,067.96
1E-B3	50,417,997.48	11,727,397.29	300,471.75	788,596.21	0.00	0.00	1,089,067.96	10,638,329.33	0.21100262	1,089,067.96

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Nov-2023
 07-Nov-2023 11:47:38 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	11,727,397.29	300,471.75	788,596.21	0.00	0.00	1,089,067.96	10,638,329.33	0.21100262	1,089,067.96
1E-C1	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-C2	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-C3	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-C4	51,159,561.03	51,159,561.03	0.00	0.00	0.00	0.00	0.00	51,159,561.03	1.00000000	0.00
1E-D1	100,835,994.97	11,727,397.29	300,471.75	788,596.21	0.00	0.00	1,089,067.96	10,638,329.33	0.10550131	1,089,067.96
1E-D2	100,835,994.97	11,727,397.29	300,471.75	788,596.21	0.00	0.00	1,089,067.96	10,638,329.33	0.10550131	1,089,067.96
1E-D3	100,835,994.97	11,727,397.29	300,471.75	788,596.21	0.00	0.00	1,089,067.96	10,638,329.33	0.10550131	1,089,067.96
1E-D4	100,835,994.97	11,727,397.29	300,471.75	788,596.21	0.00	0.00	1,089,067.96	10,638,329.33	0.10550131	1,089,067.96
1E-D5	100,835,994.97	11,727,397.29	300,471.75	788,596.21	0.00	0.00	1,089,067.96	10,638,329.33	0.10550131	1,089,067.96
1E-F1	101,577,558.52	62,886,958.32	300,471.75	788,596.21	0.00	0.00	1,089,067.96	61,797,890.36	0.60838133	1,089,067.96
1E-F2	101,577,558.52	62,886,958.32	300,471.75	788,596.21	0.00	0.00	1,089,067.96	61,797,890.36	0.60838133	1,089,067.96
1E-F3	101,577,558.52	62,886,958.32	300,471.75	788,596.21	0.00	0.00	1,089,067.96	61,797,890.36	0.60838133	1,089,067.96
1E-F4	101,577,558.52	62,886,958.32	300,471.75	788,596.21	0.00	0.00	1,089,067.96	61,797,890.36	0.60838133	1,089,067.96
1E-F5	101,577,558.52	62,886,958.32	300,471.75	788,596.21	0.00	0.00	1,089,067.96	61,797,890.36	0.60838133	1,089,067.96
1X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
1Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-H	12,766,622,601.00	1,827,843,655.73	3,737,920.00	10,353,443.41	0.00	0.00	14,091,363.41	1,813,752,320.56	0.14206986	14,091,363.41
2M-1	107,666,000.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-1H	5,666,942.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2A	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-AH	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2M-2B	4,495,410.33	902,838.98	22,353.52	61,915.69	0.00	0.00	84,269.21	818,569.77	0.18209011	84,269.21
2M-BH	102,170,887.67	20,519,563.96	508,046.80	1,407,208.78	0.00	0.00	1,915,255.58	18,604,308.38	0.18209011	1,915,255.58
2M-2C	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2M-CH	102,170,887.67	102,170,887.67	0.00	0.00	0.00	0.00	0.00	102,170,887.67	1.00000000	0.00
2M-2	13,486,231.00	5,398,249.31	22,353.52	61,915.69	0.00	0.00	84,269.21	5,313,980.10	0.39403004	84,269.21

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Nov-2023
 07-Nov-2023 11:47:38 AM

Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	306,512,663.00	122,690,451.63	508,046.80	1,407,208.78	0.00	0.00	1,915,255.58	120,775,196.05	0.39403004	1,915,255.58
2B-1	2,000,000.00	2,000,000.00	0.00	0.00	0.00	0.00	0.00	2,000,000.00	1.00000000	0.00
2B-1H	64,666,436.00	64,666,436.00	0.00	0.00	0.00	0.00	0.00	64,666,436.00	1.00000000	0.00
2B-2H	66,666,437.00	64,610,730.72	0.00	0.00	0.00	28.25	28.25	64,610,702.47	0.96916388	0.00
2A-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2A-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2B-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2C-I4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A1	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A2	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A3	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-A4	4,495,410.33	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2E-B1	4,495,410.33	902,838.98	22,353.52	61,915.69	0.00	0.00	84,269.21	818,569.77	0.18209011	84,269.21
2E-B2	4,495,410.33	902,838.98	22,353.52	61,915.69	0.00	0.00	84,269.21	818,569.77	0.18209011	84,269.21
2E-B3	4,495,410.33	902,838.98	22,353.52	61,915.69	0.00	0.00	84,269.21	818,569.77	0.18209011	84,269.21
2E-B4	4,495,410.33	902,838.98	22,353.52	61,915.69	0.00	0.00	84,269.21	818,569.77	0.18209011	84,269.21
2E-C1	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C2	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C3	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-C4	4,495,410.33	4,495,410.33	0.00	0.00	0.00	0.00	0.00	4,495,410.33	1.00000000	0.00
2E-D1	8,990,820.67	902,838.98	22,353.52	61,915.69	0.00	0.00	84,269.21	818,569.77	0.09104506	84,269.21
2E-D2	8,990,820.67	902,838.98	22,353.52	61,915.69	0.00	0.00	84,269.21	818,569.77	0.09104506	84,269.21
2E-D3	8,990,820.67	902,838.98	22,353.52	61,915.69	0.00	0.00	84,269.21	818,569.77	0.09104506	84,269.21
2E-D4	8,990,820.67	902,838.98	22,353.52	61,915.69	0.00	0.00	84,269.21	818,569.77	0.09104506	84,269.21
2E-D5	8,990,820.67	902,838.98	22,353.52	61,915.69	0.00	0.00	84,269.21	818,569.77	0.09104506	84,269.21

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Nov-2023
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Principal Distribution Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	8,990,820.67	5,398,249.31	22,353.52	61,915.69	0.00	0.00	84,269.21	5,313,980.10	0.59104506	84,269.21
2E-F2	8,990,820.67	5,398,249.31	22,353.52	61,915.69	0.00	0.00	84,269.21	5,313,980.10	0.59104506	84,269.21
2E-F3	8,990,820.67	5,398,249.31	22,353.52	61,915.69	0.00	0.00	84,269.21	5,313,980.10	0.59104506	84,269.21
2E-F4	8,990,820.67	5,398,249.31	22,353.52	61,915.69	0.00	0.00	84,269.21	5,313,980.10	0.59104506	84,269.21
2E-F5	8,990,820.67	5,398,249.31	22,353.52	61,915.69	0.00	0.00	84,269.21	5,313,980.10	0.59104506	84,269.21
2X-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2X-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-1	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-2	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-3	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
2Y-4	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00000000	0.00
Totals	36,468,388,695.07	7,037,501,582.21	18,902,591.29	50,353,157.16	0.00	28.25	69,255,776.70	6,968,245,833.75	0.19107633	69,255,748.45

NOTE: Original Face Amounts for 1M-2/1M-2H were adjusted in the amount of \$249,738,444 as a result of the CAS 2017-C07 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 2M-2/2M-2H were adjusted in the amount of \$290,509,769 as a result of the CAS 2017-C07 tender offer. See Supplemental Reporting on the final page of this report for additional information.

NOTE: Original Face Amounts for 1B-1/1B-1H and 2B-1/2B-1H were adjusted in the amounts of \$70,783,000 and \$61,333,000, respectively, as a result of the CAS 2017-C07 tender offer. See Supplemental Reporting at the end of this report for additional information.

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Nov-2023
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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1A-H	19,803,186,080.00	181.29428185	0.39955068	1.04863154	0.00000000	0.00000000	1.44818222	179.84609963	0.17984610	1.44818222
1M-1	186,170,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	89,854,570.52	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,417,997.48	232.60339316	5.95961294	15.64116485	0.00000000	0.00000000	21.60077779	211.00261537	0.21100262	21.60077779
1M-BH	89,854,570.52	232.60339323	5.95961293	15.64116485	0.00000000	0.00000000	21.60077778	211.00261545	0.21100262	21.60077778
1M-2C	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-CH	91,175,838.97	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1M-2	151,995,556.00	413.74208546	1.97684563	5.18828465	0.00000000	0.00000000	7.16513028	406.57695518	0.40657696	7.16513028
1M-2H	270,884,980.00	413.74134871	1.97684811	5.18829117	0.00000000	0.00000000	7.16513928	406.57620943	0.40657621	7.16513928
1B-1	27,201,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-1H	75,940,594.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1B-2H	103,141,594.00	981.29920845	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	981.29920845	0.98129921	0.00000000
1A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A1	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A4	50,417,997.48	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	232.60339316	5.95961294	15.64116485	0.00000000	0.00000000	21.60077779	211.00261537	0.21100262	21.60077779
1E-B2	50,417,997.48	232.60339316	5.95961294	15.64116485	0.00000000	0.00000000	21.60077779	211.00261537	0.21100262	21.60077779
1E-B3	50,417,997.48	232.60339316	5.95961294	15.64116485	0.00000000	0.00000000	21.60077779	211.00261537	0.21100262	21.60077779

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
1E-B4	50,417,997.48	232.60339316	5.95961294	15.64116485	0.00000000	0.00000000	21.60077779	211.00261537	0.21100262	21.60077779
1E-C1	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C2	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C3	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-C4	51,159,561.03	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
1E-D1	100,835,994.97	116.30169657	2.97980647	7.82058242	0.00000000	0.00000000	10.80038889	105.50130767	0.10550131	10.80038889
1E-D2	100,835,994.97	116.30169657	2.97980647	7.82058242	0.00000000	0.00000000	10.80038889	105.50130767	0.10550131	10.80038889
1E-D3	100,835,994.97	116.30169657	2.97980647	7.82058242	0.00000000	0.00000000	10.80038889	105.50130767	0.10550131	10.80038889
1E-D4	100,835,994.97	116.30169657	2.97980647	7.82058242	0.00000000	0.00000000	10.80038889	105.50130767	0.10550131	10.80038889
1E-D5	100,835,994.97	116.30169657	2.97980647	7.82058242	0.00000000	0.00000000	10.80038889	105.50130767	0.10550131	10.80038889
1E-F1	101,577,558.52	619.10287308	2.95805249	7.76348853	0.00000000	0.00000000	10.72154102	608.38133206	0.60838133	10.72154102
1E-F2	101,577,558.52	619.10287308	2.95805249	7.76348853	0.00000000	0.00000000	10.72154102	608.38133206	0.60838133	10.72154102
1E-F3	101,577,558.52	619.10287308	2.95805249	7.76348853	0.00000000	0.00000000	10.72154102	608.38133206	0.60838133	10.72154102
1E-F4	101,577,558.52	619.10287308	2.95805249	7.76348853	0.00000000	0.00000000	10.72154102	608.38133206	0.60838133	10.72154102
1E-F5	101,577,558.52	619.10287308	2.95805249	7.76348853	0.00000000	0.00000000	10.72154102	608.38133206	0.60838133	10.72154102
1X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-H	12,766,622,601.00	143.17362648	0.29278848	0.81097748	0.00000000	0.00000000	1.10376596	142.06986274	0.14206986	1.10376596
2M-1	107,666,000.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-1H	5,666,942.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	200.83572215	4.97252050	13.77308976	0.00000000	0.00000000	18.74561026	182.09011189	0.18209011	18.74561026
2M-BH	102,170,887.67	200.83572168	4.97252017	13.77308950	0.00000000	0.00000000	18.74560967	182.09011201	0.18209011	18.74560967
2M-2C	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-CH	102,170,887.67	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2M-2	13,486,231.00	400.27857375	1.65750683	4.59102992	0.00000000	0.00000000	6.24853675	394.03003701	0.39403004	6.24853675

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2M-2H	306,512,663.00	400.27857391	1.65750672	4.59102983	0.00000000	0.00000000	6.24853656	394.03003735	0.39403004	6.24853656
2B-1	2,000,000.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-1H	64,666,436.00	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2B-2H	66,666,437.00	969.16429957	0.00000000	0.00000000	0.00000000	0.00042375	0.00042375	969.16387582	0.96916388	0.00000000
2A-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2C-I4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A1	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	200.83572215	4.97252050	13.77308976	0.00000000	0.00000000	18.74561026	182.09011189	0.18209011	18.74561026
2E-B2	4,495,410.33	200.83572215	4.97252050	13.77308976	0.00000000	0.00000000	18.74561026	182.09011189	0.18209011	18.74561026
2E-B3	4,495,410.33	200.83572215	4.97252050	13.77308976	0.00000000	0.00000000	18.74561026	182.09011189	0.18209011	18.74561026
2E-B4	4,495,410.33	200.83572215	4.97252050	13.77308976	0.00000000	0.00000000	18.74561026	182.09011189	0.18209011	18.74561026
2E-C1	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C2	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C3	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-C4	4,495,410.33	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000	1.00000000	0.00000000
2E-D1	8,990,820.67	100.41786096	2.48626024	6.88654487	0.00000000	0.00000000	9.37280512	91.04505585	0.09104506	9.37280512
2E-D2	8,990,820.67	100.41786096	2.48626024	6.88654487	0.00000000	0.00000000	9.37280512	91.04505585	0.09104506	9.37280512
2E-D3	8,990,820.67	100.41786096	2.48626024	6.88654487	0.00000000	0.00000000	9.37280512	91.04505585	0.09104506	9.37280512
2E-D4	8,990,820.67	100.41786096	2.48626024	6.88654487	0.00000000	0.00000000	9.37280512	91.04505585	0.09104506	9.37280512
2E-D5	8,990,820.67	100.41786096	2.48626024	6.88654487	0.00000000	0.00000000	9.37280512	91.04505585	0.09104506	9.37280512

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Principal Distribution Factors Statement

Class	Original Face Amount	Beginning Certificate Balance	Scheduled Principal Distribution	Unscheduled Principal Distribution	Accretion	Realized Loss/Write Down	Total Principal Reduction	Ending Certificate Balance	Ending Certificate Percentage	Total Principal Distribution
2E-F1	8,990,820.67	600.41786041	2.48626024	6.88654487	0.00000000	0.00000000	9.37280512	591.04505529	0.59104506	9.37280512
2E-F2	8,990,820.67	600.41786041	2.48626024	6.88654487	0.00000000	0.00000000	9.37280512	591.04505529	0.59104506	9.37280512
2E-F3	8,990,820.67	600.41786041	2.48626024	6.88654487	0.00000000	0.00000000	9.37280512	591.04505529	0.59104506	9.37280512
2E-F4	8,990,820.67	600.41786041	2.48626024	6.88654487	0.00000000	0.00000000	9.37280512	591.04505529	0.59104506	9.37280512
2E-F5	8,990,820.67	600.41786041	2.48626024	6.88654487	0.00000000	0.00000000	9.37280512	591.04505529	0.59104506	9.37280512
2X-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2X-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-1	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-2	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-3	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2Y-4	0.00	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

NOTE: All classes per \$1,000 denomination.

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Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	N/A	N/A	0.00000 %	3,590,204,398.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3,561,525,776.79
1M-1	N/A	N/A	6.08510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2A	N/A	N/A	7.83510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1M-2B	10/25/23 - 11/26/23	33	7.83510 %	11,727,397.29	84,228.22	0.00	0.00	0.00	0.00	84,228.22	0.00	10,638,329.33
1M-BH	N/A	N/A	0.00000 %	20,900,478.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	18,959,549.39
1M-2C	10/25/23 - 11/26/23	33	7.83510 %	51,159,561.03	367,436.92	0.00	0.00	0.00	0.00	367,436.92	0.00	51,159,561.03
1M-CH	N/A	N/A	0.00000 %	91,175,838.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	91,175,838.97
1M-2	10/25/23 - 11/26/23	33	7.83510 %	62,886,958.32	451,665.14	0.00	0.00	0.00	0.00	451,665.14	0.00	61,797,890.36
1M-2H	N/A	N/A	0.00000 %	112,076,316.97	0.00	0.00	0.00	0.00	0.00	0.00	0.00	110,135,388.36
1B-1	10/25/23 - 11/26/23	33	9.43510 %	27,201,000.00	235,257.14	0.00	0.00	0.00	0.00	235,257.14	0.00	27,201,000.00
1B-1H	N/A	N/A	0.00000 %	75,940,594.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	75,940,594.00
1B-2H	N/A	N/A	0.00000 %	101,212,764.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00	101,212,764.55
1A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1B-I1	10/25/23 - 11/26/23	33	1.80000 %	11,727,397.29	19,350.21	0.00	0.00	0.00	0.00	19,350.21	0.00	10,638,329.33
1B-I2	10/25/23 - 11/26/23	33	1.40000 %	11,727,397.29	15,050.16	0.00	0.00	0.00	0.00	15,050.16	0.00	10,638,329.33
1B-I3	10/25/23 - 11/26/23	33	1.00000 %	11,727,397.29	10,750.11	0.00	0.00	0.00	0.00	10,750.11	0.00	10,638,329.33
1B-I4	10/25/23 - 11/26/23	33	0.60000 %	11,727,397.29	6,450.07	0.00	0.00	0.00	0.00	6,450.07	0.00	10,638,329.33
1C-I1	10/25/23 - 11/26/23	33	1.80000 %	51,159,561.03	84,413.28	0.00	0.00	0.00	0.00	84,413.28	0.00	51,159,561.03
1C-I2	10/25/23 - 11/26/23	33	1.40000 %	51,159,561.03	65,654.77	0.00	0.00	0.00	0.00	65,654.77	0.00	51,159,561.03
1C-I3	10/25/23 - 11/26/23	33	1.00000 %	51,159,561.03	46,896.26	0.00	0.00	0.00	0.00	46,896.26	0.00	51,159,561.03
1C-I4	10/25/23 - 11/26/23	33	0.60000 %	51,159,561.03	28,137.76	0.00	0.00	0.00	0.00	28,137.76	0.00	51,159,561.03
1E-A1	N/A	N/A	6.03510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A2	N/A	N/A	6.43510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A3	N/A	N/A	6.83510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-A4	N/A	N/A	7.23510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
1E-B1	10/25/23 - 11/26/23	33	6.03510 %	11,727,397.29	64,878.01	0.00	0.00	0.00	0.00	64,878.01	0.00	10,638,329.33
1E-B2	10/25/23 - 11/26/23	33	6.43510 %	11,727,397.29	69,178.06	0.00	0.00	0.00	0.00	69,178.06	0.00	10,638,329.33

Contact:
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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Nov-2023
 07-Nov-2023 11:47:38 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-B3	10/25/23 - 11/26/23	33	6.83510 %	11,727,397.29	73,478.11	0.00	0.00	0.00	0.00	73,478.11	0.00	10,638,329.33
1E-B4	10/25/23 - 11/26/23	33	7.23510 %	11,727,397.29	77,778.15	0.00	0.00	0.00	0.00	77,778.15	0.00	10,638,329.33
1E-C1	10/25/23 - 11/26/23	33	6.03510 %	51,159,561.03	283,023.64	0.00	0.00	0.00	0.00	283,023.64	0.00	51,159,561.03
1E-C2	10/25/23 - 11/26/23	33	6.43510 %	51,159,561.03	301,782.15	0.00	0.00	0.00	0.00	301,782.15	0.00	51,159,561.03
1E-C3	10/25/23 - 11/26/23	33	6.83510 %	51,159,561.03	320,540.66	0.00	0.00	0.00	0.00	320,540.66	0.00	51,159,561.03
1E-C4	10/25/23 - 11/26/23	33	7.23510 %	51,159,561.03	339,299.16	0.00	0.00	0.00	0.00	339,299.16	0.00	51,159,561.03
1E-D1	10/25/23 - 11/26/23	33	6.03510 %	11,727,397.29	64,878.01	0.00	0.00	0.00	0.00	64,878.01	0.00	10,638,329.33
1E-D2	10/25/23 - 11/26/23	33	6.43510 %	11,727,397.29	69,178.06	0.00	0.00	0.00	0.00	69,178.06	0.00	10,638,329.33
1E-D3	10/25/23 - 11/26/23	33	6.83510 %	11,727,397.29	73,478.11	0.00	0.00	0.00	0.00	73,478.11	0.00	10,638,329.33
1E-D4	10/25/23 - 11/26/23	33	7.23510 %	11,727,397.29	77,778.15	0.00	0.00	0.00	0.00	77,778.15	0.00	10,638,329.33
1E-D5	10/25/23 - 11/26/23	33	7.83510 %	11,727,397.29	84,228.22	0.00	0.00	0.00	0.00	84,228.22	0.00	10,638,329.33
1E-F1	10/25/23 - 11/26/23	33	6.03510 %	62,886,958.32	347,901.66	0.00	0.00	0.00	0.00	347,901.66	0.00	61,797,890.36
1E-F2	10/25/23 - 11/26/23	33	6.43510 %	62,886,958.32	370,960.21	0.00	0.00	0.00	0.00	370,960.21	0.00	61,797,890.36
1E-F3	10/25/23 - 11/26/23	33	6.83510 %	62,886,958.32	394,018.76	0.00	0.00	0.00	0.00	394,018.76	0.00	61,797,890.36
1E-F4	10/25/23 - 11/26/23	33	7.23510 %	62,886,958.32	417,077.31	0.00	0.00	0.00	0.00	417,077.31	0.00	61,797,890.36
1E-F5	10/25/23 - 11/26/23	33	7.83510 %	62,886,958.32	451,665.14	0.00	0.00	0.00	0.00	451,665.14	0.00	61,797,890.36
1X-1	10/25/23 - 11/26/23	33	1.80000 %	11,727,397.29	19,350.21	0.00	0.00	0.00	0.00	19,350.21	0.00	10,638,329.33
1X-2	10/25/23 - 11/26/23	33	1.40000 %	11,727,397.29	15,050.16	0.00	0.00	0.00	0.00	15,050.16	0.00	10,638,329.33
1X-3	10/25/23 - 11/26/23	33	1.00000 %	11,727,397.29	10,750.11	0.00	0.00	0.00	0.00	10,750.11	0.00	10,638,329.33
1X-4	10/25/23 - 11/26/23	33	0.60000 %	11,727,397.29	6,450.07	0.00	0.00	0.00	0.00	6,450.07	0.00	10,638,329.33
1Y-1	10/25/23 - 11/26/23	33	1.80000 %	62,886,958.33	103,763.48	0.00	0.00	0.00	0.00	103,763.48	0.00	61,797,890.37
1Y-2	10/25/23 - 11/26/23	33	1.40000 %	62,886,958.33	80,704.93	0.00	0.00	0.00	0.00	80,704.93	0.00	61,797,890.37
1Y-3	10/25/23 - 11/26/23	33	1.00000 %	62,886,958.33	57,646.38	0.00	0.00	0.00	0.00	57,646.38	0.00	61,797,890.37
1Y-4	10/25/23 - 11/26/23	33	0.60000 %	62,886,958.33	34,587.83	0.00	0.00	0.00	0.00	34,587.83	0.00	61,797,890.37
2A-H	N/A	N/A	0.00000 %	1,827,843,655.73	0.00	0.00	0.00	0.00	0.00	0.00	0.00	1,813,752,320.56
2M-1	N/A	N/A	6.08510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-1H	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2A	N/A	N/A	7.93510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-AH	N/A	N/A	0.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2M-2B	10/25/23 - 11/26/23	33	7.93510 %	902,838.98	6,567.11	0.00	0.00	0.00	0.00	6,567.11	0.00	818,569.77
2M-BH	N/A	N/A	0.00000 %	20,519,563.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00	18,604,308.38
2M-2C	10/25/23 - 11/26/23	33	7.93510 %	4,495,410.33	32,698.90	0.00	0.00	0.00	0.00	32,698.90	0.00	4,495,410.33

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Nov-2023
 07-Nov-2023 11:47:38 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2M-CH	N/A	N/A	0.00000 %	102,170,887.67	0.00	0.00	0.00	0.00	0.00	0.00	0.00	102,170,887.67
2M-2	10/25/23 - 11/26/23	33	7.93510 %	5,398,249.31	39,266.01	0.00	0.00	0.00	0.00	39,266.01	0.00	5,313,980.10
2M-2H	N/A	N/A	0.00000 %	122,690,451.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00	120,775,196.05
2B-1	10/25/23 - 11/26/23	33	9.88510 %	2,000,000.00	18,122.68	0.00	0.00	0.00	0.00	18,122.68	0.00	2,000,000.00
2B-1H	N/A	N/A	0.00000 %	64,666,436.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	64,666,436.00
2B-2H	N/A	N/A	0.00000 %	64,610,730.72	0.00	0.00	0.00	0.00	0.00	0.00	0.00	64,610,702.47
2A-I1	N/A	N/A	1.80000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I2	N/A	N/A	1.40000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I3	N/A	N/A	1.00000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2A-I4	N/A	N/A	0.60000 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2B-I1	10/25/23 - 11/26/23	33	1.80000 %	902,838.98	1,489.68	0.00	0.00	0.00	0.00	1,489.68	0.00	818,569.77
2B-I2	10/25/23 - 11/26/23	33	1.40000 %	902,838.98	1,158.64	0.00	0.00	0.00	0.00	1,158.64	0.00	818,569.77
2B-I3	10/25/23 - 11/26/23	33	1.00000 %	902,838.98	827.60	0.00	0.00	0.00	0.00	827.60	0.00	818,569.77
2B-I4	10/25/23 - 11/26/23	33	0.60000 %	902,838.98	496.56	0.00	0.00	0.00	0.00	496.56	0.00	818,569.77
2C-I1	10/25/23 - 11/26/23	33	1.80000 %	4,495,410.33	7,417.43	0.00	0.00	0.00	0.00	7,417.43	0.00	4,495,410.33
2C-I2	10/25/23 - 11/26/23	33	1.40000 %	4,495,410.33	5,769.11	0.00	0.00	0.00	0.00	5,769.11	0.00	4,495,410.33
2C-I3	10/25/23 - 11/26/23	33	1.00000 %	4,495,410.33	4,120.79	0.00	0.00	0.00	0.00	4,120.79	0.00	4,495,410.33
2C-I4	10/25/23 - 11/26/23	33	0.60000 %	4,495,410.33	2,472.48	0.00	0.00	0.00	0.00	2,472.48	0.00	4,495,410.33
2E-A1	N/A	N/A	6.13510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A2	N/A	N/A	6.53510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A3	N/A	N/A	6.93510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-A4	N/A	N/A	7.33510 %	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2E-B1	10/25/23 - 11/26/23	33	6.13510 %	902,838.98	5,077.42	0.00	0.00	0.00	0.00	5,077.42	0.00	818,569.77
2E-B2	10/25/23 - 11/26/23	33	6.53510 %	902,838.98	5,408.46	0.00	0.00	0.00	0.00	5,408.46	0.00	818,569.77
2E-B3	10/25/23 - 11/26/23	33	6.93510 %	902,838.98	5,739.51	0.00	0.00	0.00	0.00	5,739.51	0.00	818,569.77
2E-B4	10/25/23 - 11/26/23	33	7.33510 %	902,838.98	6,070.55	0.00	0.00	0.00	0.00	6,070.55	0.00	818,569.77
2E-C1	10/25/23 - 11/26/23	33	6.13510 %	4,495,410.33	25,281.48	0.00	0.00	0.00	0.00	25,281.48	0.00	4,495,410.33
2E-C2	10/25/23 - 11/26/23	33	6.53510 %	4,495,410.33	26,929.79	0.00	0.00	0.00	0.00	26,929.79	0.00	4,495,410.33
2E-C3	10/25/23 - 11/26/23	33	6.93510 %	4,495,410.33	28,578.11	0.00	0.00	0.00	0.00	28,578.11	0.00	4,495,410.33
2E-C4	10/25/23 - 11/26/23	33	7.33510 %	4,495,410.33	30,226.43	0.00	0.00	0.00	0.00	30,226.43	0.00	4,495,410.33
2E-D1	10/25/23 - 11/26/23	33	6.13510 %	902,838.98	5,077.42	0.00	0.00	0.00	0.00	5,077.42	0.00	818,569.77
2E-D2	10/25/23 - 11/26/23	33	6.53510 %	902,838.98	5,408.46	0.00	0.00	0.00	0.00	5,408.46	0.00	818,569.77

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Nov-2023
 07-Nov-2023 11:47:38 AM

Interest Distribution Statement

Class	Accrual Dates	Accrual Days	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
2E-D3	10/25/23 - 11/26/23	33	6.93510 %	902,838.98	5,739.51	0.00	0.00	0.00	0.00	5,739.51	0.00	818,569.77
2E-D4	10/25/23 - 11/26/23	33	7.33510 %	902,838.98	6,070.55	0.00	0.00	0.00	0.00	6,070.55	0.00	818,569.77
2E-D5	10/25/23 - 11/26/23	33	7.93510 %	902,838.98	6,567.11	0.00	0.00	0.00	0.00	6,567.11	0.00	818,569.77
2E-F1	10/25/23 - 11/26/23	33	6.13510 %	5,398,249.31	30,358.90	0.00	0.00	0.00	0.00	30,358.90	0.00	5,313,980.10
2E-F2	10/25/23 - 11/26/23	33	6.53510 %	5,398,249.31	32,338.26	0.00	0.00	0.00	0.00	32,338.26	0.00	5,313,980.10
2E-F3	10/25/23 - 11/26/23	33	6.93510 %	5,398,249.31	34,317.62	0.00	0.00	0.00	0.00	34,317.62	0.00	5,313,980.10
2E-F4	10/25/23 - 11/26/23	33	7.33510 %	5,398,249.31	36,296.97	0.00	0.00	0.00	0.00	36,296.97	0.00	5,313,980.10
2E-F5	10/25/23 - 11/26/23	33	7.93510 %	5,398,249.31	39,266.01	0.00	0.00	0.00	0.00	39,266.01	0.00	5,313,980.10
2X-1	10/25/23 - 11/26/23	33	1.80000 %	902,838.98	1,489.68	0.00	0.00	0.00	0.00	1,489.68	0.00	818,569.77
2X-2	10/25/23 - 11/26/23	33	1.40000 %	902,838.98	1,158.64	0.00	0.00	0.00	0.00	1,158.64	0.00	818,569.77
2X-3	10/25/23 - 11/26/23	33	1.00000 %	902,838.98	827.60	0.00	0.00	0.00	0.00	827.60	0.00	818,569.77
2X-4	10/25/23 - 11/26/23	33	0.60000 %	902,838.98	496.56	0.00	0.00	0.00	0.00	496.56	0.00	818,569.77
2Y-1	10/25/23 - 11/26/23	33	1.80000 %	5,398,249.31	8,907.11	0.00	0.00	0.00	0.00	8,907.11	0.00	5,313,980.11
2Y-2	10/25/23 - 11/26/23	33	1.40000 %	5,398,249.31	6,927.75	0.00	0.00	0.00	0.00	6,927.75	0.00	5,313,980.11
2Y-3	10/25/23 - 11/26/23	33	1.00000 %	5,398,249.31	4,948.40	0.00	0.00	0.00	0.00	4,948.40	0.00	5,313,980.11
2Y-4	10/25/23 - 11/26/23	33	0.60000 %	5,398,249.31	2,969.04	0.00	0.00	0.00	0.00	2,969.04	0.00	5,313,980.11
Totals					6,107,599.11	0.00	0.00	0.00	0.00	6,107,599.11	0.00	

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

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Distribution Date: 27-Nov-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1A-H	19,803,186,080.00	0.00000 %	181.29428185	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	179.84609963
1M-1	186,170,000.00	6.08510 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-1H	9,799,029.00	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2A	50,417,997.48	7.83510 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-AH	89,854,570.52	0.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1M-2B	50,417,997.48	7.83510 %	232.60339316	1.67059828	0.00000000	0.00000000	0.00000000	0.00000000	1.67059828	0.00000000	211.00261537
1M-BH	89,854,570.52	0.00000 %	232.60339323	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	211.00261545
1M-2C	51,159,561.03	7.83510 %	1000.00000000	7.18217500	0.00000000	0.00000000	0.00000000	0.00000000	7.18217500	0.00000000	1000.00000000
1M-CH	91,175,838.97	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1M-2	151,995,556.00	7.83510 %	413.74208546	2.97156806	0.00000000	0.00000000	0.00000000	0.00000000	2.97156806	0.00000000	406.57695518
1M-2H	270,884,980.00	0.00000 %	413.74134871	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	406.57620943
1B-1	27,201,000.00	9.43510 %	1000.00000000	8.64884159	0.00000000	0.00000000	0.00000000	0.00000000	8.64884159	0.00000000	1000.00000000
1B-1H	75,940,594.00	0.00000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
1B-2H	103,141,594.00	0.00000 %	981.29920845	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	981.29920845
1A-I1	0.00	1.80000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I2	0.00	1.40000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I3	0.00	1.00000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1A-I4	0.00	0.60000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1B-I1	0.00	1.80000 %	232.60339316	0.38379569	0.00000000	0.00000000	0.00000000	0.00000000	0.38379569	0.00000000	211.00261537
1B-I2	0.00	1.40000 %	232.60339316	0.29850769	0.00000000	0.00000000	0.00000000	0.00000000	0.29850769	0.00000000	211.00261537
1B-I3	0.00	1.00000 %	232.60339316	0.21321969	0.00000000	0.00000000	0.00000000	0.00000000	0.21321969	0.00000000	211.00261537
1B-I4	0.00	0.60000 %	232.60339316	0.12793190	0.00000000	0.00000000	0.00000000	0.00000000	0.12793190	0.00000000	211.00261537
1C-I1	0.00	1.80000 %	1000.00000000	1.65000008	0.00000000	0.00000000	0.00000000	0.00000000	1.65000008	0.00000000	1000.00000000
1C-I2	0.00	1.40000 %	1000.00000000	1.28333333	0.00000000	0.00000000	0.00000000	0.00000000	1.28333333	0.00000000	1000.00000000
1C-I3	0.00	1.00000 %	1000.00000000	0.91666658	0.00000000	0.00000000	0.00000000	0.00000000	0.91666658	0.00000000	1000.00000000
1C-I4	0.00	0.60000 %	1000.00000000	0.55000003	0.00000000	0.00000000	0.00000000	0.00000000	0.55000003	0.00000000	1000.00000000
1E-A1	50,417,997.48	6.03510 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A2	50,417,997.48	6.43510 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-A3	50,417,997.48	6.83510 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Nov-2023
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Interest Distribution Factors Statement

Class	Original Face Amount	Current Certificate Rate	Beginning Certificate/Notional Balance	Current Accrued Interest	Payment of Unpaid Interest Shortfall(1)	Basis Risk Shortfall	Interest Shortfall	Non-Supported Interest Shortfall	Total Interest Distribution	Remaining Unpaid Interest Shortfall(1)	Ending Certificate/Notional Balance
1E-A4	50,417,997.48	7.23510 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
1E-B1	50,417,997.48	6.03510 %	232.60339316	1.28680260	0.00000000	0.00000000	0.00000000	0.00000000	1.28680260	0.00000000	211.00261537
1E-B2	50,417,997.48	6.43510 %	232.60339316	1.37209059	0.00000000	0.00000000	0.00000000	0.00000000	1.37209059	0.00000000	211.00261537
1E-B3	50,417,997.48	6.83510 %	232.60339316	1.45737859	0.00000000	0.00000000	0.00000000	0.00000000	1.45737859	0.00000000	211.00261537
1E-B4	50,417,997.48	7.23510 %	232.60339316	1.54266639	0.00000000	0.00000000	0.00000000	0.00000000	1.54266639	0.00000000	211.00261537
1E-C1	51,159,561.03	6.03510 %	1000.00000000	5.53217491	0.00000000	0.00000000	0.00000000	0.00000000	5.53217491	0.00000000	1000.00000000
1E-C2	51,159,561.03	6.43510 %	1000.00000000	5.89884166	0.00000000	0.00000000	0.00000000	0.00000000	5.89884166	0.00000000	1000.00000000
1E-C3	51,159,561.03	6.83510 %	1000.00000000	6.26550841	0.00000000	0.00000000	0.00000000	0.00000000	6.26550841	0.00000000	1000.00000000
1E-C4	51,159,561.03	7.23510 %	1000.00000000	6.63217497	0.00000000	0.00000000	0.00000000	0.00000000	6.63217497	0.00000000	1000.00000000
1E-D1	100,835,994.97	6.03510 %	116.30169657	0.64340130	0.00000000	0.00000000	0.00000000	0.00000000	0.64340130	0.00000000	105.50130767
1E-D2	100,835,994.97	6.43510 %	116.30169657	0.68604530	0.00000000	0.00000000	0.00000000	0.00000000	0.68604530	0.00000000	105.50130767
1E-D3	100,835,994.97	6.83510 %	116.30169657	0.72868929	0.00000000	0.00000000	0.00000000	0.00000000	0.72868929	0.00000000	105.50130767
1E-D4	100,835,994.97	7.23510 %	116.30169657	0.77133319	0.00000000	0.00000000	0.00000000	0.00000000	0.77133319	0.00000000	105.50130767
1E-D5	100,835,994.97	7.83510 %	116.30169657	0.83529914	0.00000000	0.00000000	0.00000000	0.00000000	0.83529914	0.00000000	105.50130767
1E-F1	101,577,558.52	6.03510 %	619.10287308	3.42498545	0.00000000	0.00000000	0.00000000	0.00000000	3.42498545	0.00000000	608.38133206
1E-F2	101,577,558.52	6.43510 %	619.10287308	3.65198982	0.00000000	0.00000000	0.00000000	0.00000000	3.65198982	0.00000000	608.38133206
1E-F3	101,577,558.52	6.83510 %	619.10287308	3.87899420	0.00000000	0.00000000	0.00000000	0.00000000	3.87899420	0.00000000	608.38133206
1E-F4	101,577,558.52	7.23510 %	619.10287308	4.10599857	0.00000000	0.00000000	0.00000000	0.00000000	4.10599857	0.00000000	608.38133206
1E-F5	101,577,558.52	7.83510 %	619.10287308	4.44650518	0.00000000	0.00000000	0.00000000	0.00000000	4.44650518	0.00000000	608.38133206
1X-1	0.00	1.80000 %	116.30169657	0.19189784	0.00000000	0.00000000	0.00000000	0.00000000	0.19189784	0.00000000	105.50130767
1X-2	0.00	1.40000 %	116.30169657	0.14925385	0.00000000	0.00000000	0.00000000	0.00000000	0.14925385	0.00000000	105.50130767
1X-3	0.00	1.00000 %	116.30169657	0.10660985	0.00000000	0.00000000	0.00000000	0.00000000	0.10660985	0.00000000	105.50130767
1X-4	0.00	0.60000 %	116.30169657	0.06396595	0.00000000	0.00000000	0.00000000	0.00000000	0.06396595	0.00000000	105.50130767
1Y-1	0.00	1.80000 %	619.10287318	1.02151973	0.00000000	0.00000000	0.00000000	0.00000000	1.02151973	0.00000000	608.38133216
1Y-2	0.00	1.40000 %	619.10287318	0.79451536	0.00000000	0.00000000	0.00000000	0.00000000	0.79451536	0.00000000	608.38133216
1Y-3	0.00	1.00000 %	619.10287318	0.56751098	0.00000000	0.00000000	0.00000000	0.00000000	0.56751098	0.00000000	608.38133216
1Y-4	0.00	0.60000 %	619.10287318	0.34050661	0.00000000	0.00000000	0.00000000	0.00000000	0.34050661	0.00000000	608.38133216
2A-H	12,766,622,601.00	0.00000 %	143.17362648	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	142.06986274
2M-1	107,666,000.00	6.08510 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000

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Interest Distribution Factors Statement

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2M-1H	5,666,942.00	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2A	4,495,410.33	7.9351 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-AH	102,170,887.67	0.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2M-2B	4,495,410.33	7.9351 %	200.83572215	1.46084774	0.00000000	0.00000000	0.00000000	0.00000000	1.46084774	0.00000000	182.09011189
2M-BH	102,170,887.67	0.0000 %	200.83572168	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	182.09011201
2M-2C	4,495,410.33	7.9351 %	1000.00000000	7.27384101	0.00000000	0.00000000	0.00000000	0.00000000	7.27384101	0.00000000	1000.00000000
2M-CH	102,170,887.67	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2M-2	13,486,231.00	7.9351 %	400.27857375	2.91156291	0.00000000	0.00000000	0.00000000	0.00000000	2.91156291	0.00000000	394.03003701
2M-2H	306,512,663.00	0.0000 %	400.27857391	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	394.03003735
2B-1	2,000,000.00	9.8851 %	1000.00000000	9.06134000	0.00000000	0.00000000	0.00000000	0.00000000	9.06134000	0.00000000	1000.00000000
2B-1H	64,666,436.00	0.0000 %	1000.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	1000.00000000
2B-2H	66,666,437.00	0.0000 %	969.16429957	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	969.16387582
2A-I1	0.00	1.8000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I2	0.00	1.4000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I3	0.00	1.0000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2A-I4	0.00	0.6000 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2B-I1	0.00	1.8000 %	200.83572215	0.33137798	0.00000000	0.00000000	0.00000000	0.00000000	0.33137798	0.00000000	182.09011189
2B-I2	0.00	1.4000 %	200.83572215	0.25773843	0.00000000	0.00000000	0.00000000	0.00000000	0.25773843	0.00000000	182.09011189
2B-I3	0.00	1.0000 %	200.83572215	0.18409888	0.00000000	0.00000000	0.00000000	0.00000000	0.18409888	0.00000000	182.09011189
2B-I4	0.00	0.6000 %	200.83572215	0.11045933	0.00000000	0.00000000	0.00000000	0.00000000	0.11045933	0.00000000	182.09011189
2C-I1	0.00	1.8000 %	1000.00000000	1.65000066	0.00000000	0.00000000	0.00000000	0.00000000	1.65000066	0.00000000	1000.00000000
2C-I2	0.00	1.4000 %	1000.00000000	1.28333335	0.00000000	0.00000000	0.00000000	0.00000000	1.28333335	0.00000000	1000.00000000
2C-I3	0.00	1.0000 %	1000.00000000	0.91666604	0.00000000	0.00000000	0.00000000	0.00000000	0.91666604	0.00000000	1000.00000000
2C-I4	0.00	0.6000 %	1000.00000000	0.55000096	0.00000000	0.00000000	0.00000000	0.00000000	0.55000096	0.00000000	1000.00000000
2E-A1	4,495,410.33	6.1351 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A2	4,495,410.33	6.5351 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A3	4,495,410.33	6.9351 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-A4	4,495,410.33	7.3351 %	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000	0.00000000
2E-B1	4,495,410.33	6.1351 %	200.83572215	1.12946753	0.00000000	0.00000000	0.00000000	0.00000000	1.12946753	0.00000000	182.09011189

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Interest Distribution Factors Statement

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2E-B2	4,495,410.33	6.53510 %	200.83572215	1.20310708	0.00000000	0.00000000	0.00000000	0.00000000	1.20310708	0.00000000	182.09011189
2E-B3	4,495,410.33	6.93510 %	200.83572215	1.27674886	0.00000000	0.00000000	0.00000000	0.00000000	1.27674886	0.00000000	182.09011189
2E-B4	4,495,410.33	7.33510 %	200.83572215	1.35038841	0.00000000	0.00000000	0.00000000	0.00000000	1.35038841	0.00000000	182.09011189
2E-C1	4,495,410.33	6.13510 %	1000.00000000	5.62384257	0.00000000	0.00000000	0.00000000	0.00000000	5.62384257	0.00000000	1000.00000000
2E-C2	4,495,410.33	6.53510 %	1000.00000000	5.99050766	0.00000000	0.00000000	0.00000000	0.00000000	5.99050766	0.00000000	1000.00000000
2E-C3	4,495,410.33	6.93510 %	1000.00000000	6.35717496	0.00000000	0.00000000	0.00000000	0.00000000	6.35717496	0.00000000	1000.00000000
2E-C4	4,495,410.33	7.33510 %	1000.00000000	6.72384227	0.00000000	0.00000000	0.00000000	0.00000000	6.72384227	0.00000000	1000.00000000
2E-D1	8,990,820.67	6.13510 %	100.41786096	0.56473376	0.00000000	0.00000000	0.00000000	0.00000000	0.56473376	0.00000000	91.04505585
2E-D2	8,990,820.67	6.53510 %	100.41786096	0.60155354	0.00000000	0.00000000	0.00000000	0.00000000	0.60155354	0.00000000	91.04505585
2E-D3	8,990,820.67	6.93510 %	100.41786096	0.63837443	0.00000000	0.00000000	0.00000000	0.00000000	0.63837443	0.00000000	91.04505585
2E-D4	8,990,820.67	7.33510 %	100.41786096	0.67519420	0.00000000	0.00000000	0.00000000	0.00000000	0.67519420	0.00000000	91.04505585
2E-D5	8,990,820.67	7.93510 %	100.41786096	0.73042387	0.00000000	0.00000000	0.00000000	0.00000000	0.73042387	0.00000000	91.04505585
2E-F1	8,990,820.67	6.13510 %	600.41786041	3.37665505	0.00000000	0.00000000	0.00000000	0.00000000	3.37665505	0.00000000	591.04505529
2E-F2	8,990,820.67	6.53510 %	600.41786041	3.59680848	0.00000000	0.00000000	0.00000000	0.00000000	3.59680848	0.00000000	591.04505529
2E-F3	8,990,820.67	6.93510 %	600.41786041	3.81696191	0.00000000	0.00000000	0.00000000	0.00000000	3.81696191	0.00000000	591.04505529
2E-F4	8,990,820.67	7.33510 %	600.41786041	4.03711422	0.00000000	0.00000000	0.00000000	0.00000000	4.03711422	0.00000000	591.04505529
2E-F5	8,990,820.67	7.93510 %	600.41786041	4.36734437	0.00000000	0.00000000	0.00000000	0.00000000	4.36734437	0.00000000	591.04505529
2X-1	0.00	1.80000 %	100.41786096	0.16568899	0.00000000	0.00000000	0.00000000	0.00000000	0.16568899	0.00000000	91.04505585
2X-2	0.00	1.40000 %	100.41786096	0.12886921	0.00000000	0.00000000	0.00000000	0.00000000	0.12886921	0.00000000	91.04505585
2X-3	0.00	1.00000 %	100.41786096	0.09204944	0.00000000	0.00000000	0.00000000	0.00000000	0.09204944	0.00000000	91.04505585
2X-4	0.00	0.60000 %	100.41786096	0.05522966	0.00000000	0.00000000	0.00000000	0.00000000	0.05522966	0.00000000	91.04505585
2Y-1	0.00	1.80000 %	600.41786041	0.99068932	0.00000000	0.00000000	0.00000000	0.00000000	0.99068932	0.00000000	591.04505640
2Y-2	0.00	1.40000 %	600.41786041	0.77053589	0.00000000	0.00000000	0.00000000	0.00000000	0.77053589	0.00000000	591.04505640
2Y-3	0.00	1.00000 %	600.41786041	0.55038357	0.00000000	0.00000000	0.00000000	0.00000000	0.55038357	0.00000000	591.04505640
2Y-4	0.00	0.60000 %	600.41786041	0.33023014	0.00000000	0.00000000	0.00000000	0.00000000	0.33023014	0.00000000	591.04505640

(1) Amount also includes Coupon Cap or Basis Risk Shortfalls, if applicable.

NOTE: All classes per \$1,000 denomination.

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Certificateholder Account Statement

CERTIFICATE ACCOUNT	
Beginning Balance	0.00
Deposits	
Payments of Interest and Principal	1,936,843.05
Reserve Funds and Credit Enhancements	0.00
Proceeds from Repurchased Loans	0.00
Gains & Subsequent Recoveries (Realized Losses)	(28.25)
Total Deposits	1,936,814.80
Withdrawals	
Reserve Funds and Credit Enhancements	0.00
Total Administration Fees	19,166.66
Payment of Interest and Principal	1,917,648.14
Total Withdrawals (Pool Distribution Amount)	1,936,814.80
Ending Balance	0.00

PREPAYMENT/CURTAILMENT INTEREST SHORTFALL	
Total Prepayment/Curtailment Interest Shortfall	0.00
Servicing Fee Support	0.00
Non-Supported Prepayment/Curtailment Interest Shortfall	0.00

ADMINISTRATION FEES	
Gross Servicing Fee*	0.00
Global Agent Fee	19,166.66
Supported Prepayment/Curtailment Interest Shortfall	0.00
Total Administration Fees	19,166.66

*Servicer Payees include: FEDERAL NATIONAL MORTGAGE ASSOCIATION

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Additional Reporting - Deal Level

Informational Reporting	
Adjusted SOFR	5.435100%

Additional Reporting - Group Level

Cash Reporting	
Group 1	
Total Principal Reduction Current	31,708,618.51
Total Principal Reduction Cumulative	16,690,505,419.61
Scheduled Principal Current	8,748,346.66
Scheduled Principal Cumulative	1,309,536,429.06
Unscheduled Principal Current	22,960,271.85
Unscheduled Principal Cumulative	15,379,040,160.36
Senior Reduction Amount	28,678,621.94
Subordinate Reduction Amount	3,029,996.57
Calculated Tranche Write-Down Amount	0.00
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	70,776.08
Recovery Principal on Previously Liquidated Loan Current	0.00
Recovery Principal on Previously Liquidated Loan Cumulative	45,881.14
Group 2	
Total Principal Reduction Current	16,090,888.20
Total Principal Reduction Cumulative	11,262,168,676.49
Scheduled Principal Current	4,268,320.32
Scheduled Principal Cumulative	785,824,489.13
Unscheduled Principal Current	11,822,539.63
Unscheduled Principal Cumulative	10,474,288,951.11
Senior Reduction Amount	14,091,335.16
Subordinate Reduction Amount	1,999,524.79
Calculated Tranche Write-Down Amount	28.25
Calculated Tranche Write-Up Amount	0.00
Modification Loss Amount	73,185.11
Recovery Principal on Previously Liquidated Loan Current	28.25
Recovery Principal on Previously Liquidated Loan Cumulative	34,978.74

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Additional Reporting - Group Level

Informational Reporting	
Group 1	
At Issuance Loan Count	88483
Period Beginning Loan Count	23281
Period Reference Pool Removal Loan Count	135
Period Ending Loan Count	23146
UPB at Origination	20,922,895,000.00
UPB at Issuance	20,628,318,833.65
UPB Actual Current	3,937,813,414.04
Period PIF Loan Count Current	135
PIF Loan Count Cumulative	65157
Period PIF Loan UPB Current	20,287,561.82
PIF Loan UPB Cumulative	14,890,387,025.60
Period Partial Prepayment Amount	2,748,736.98
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	106
Repurchase Prior Credit Event UPB Curr	0.00
Repurchase Prior Credit Event UPB Cum	19,209,695.01
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	11,605,423.94
Total Active Modified Loan Count	462
Total Active Modified Loan UPB	120,595,248.51
Group 2	
At Issuance Loan Count	56296
Period Beginning Loan Count	12516
Period Reference Pool Removal Loan Count	81
Period Ending Loan Count	12435
UPB at Origination	13,475,810,000.00
UPB at Issuance	13,333,287,311.68
UPB Actual Current	2,071,118,635.19
Period PIF Loan Count Current	81
PIF Loan Count Cumulative	43656
Period PIF Loan UPB Current	10,817,484.24
PIF Loan UPB Cumulative	10,275,145,972.09
Period Partial Prepayment Amount	1,042,230.66
Repurchase Prior CE Loan Count Curr	0
Repurchase Prior CE Loan Count Cum	83
Repurchase Prior Credit Event UPB Curr	0.00

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Additional Reporting - Group Level

Informational Reporting	
Group 2	
Repurchase Prior Credit Event UPB Cum	16,036,170.45
Credit Event Amount Current	0.00
Credit Event Amount Cumulative	23,007,805.30
Total Active Modified Loan Count	454
Total Active Modified Loan UPB	111,777,386.70
Structural Reporting	
Group 1	
Senior Percentage	90.444249%
Subordinate Percentage	9.555751%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00
Group 2	
Senior Percentage	87.573559%
Subordinate Percentage	12.426441%
Minimum Credit Enhancement Test Pass?	YES
Delinquency Test Pass?	YES
Overcollateralization	0.00

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Reference Tranche Performance - Deal Level

Class	Tranche		Credit Support		
	Calculated Write-down Amount	Calculated Write-up Amount	Original	Beginning Period	Ending Period
1A-H	0.00	0.00	4.000000 %	9.560000 %	9.560000 %
1M-1	0.00	0.00	3.050000 %	9.560000 %	9.560000 %
1M-1H	0.00	0.00	3.050000 %	9.560000 %	9.560000 %
1M-2A	0.00	0.00	2.370000 %	9.560000 %	9.560000 %
1M-2B	0.00	0.00	1.690000 %	8.730000 %	8.800000 %
1M-2C	0.00	0.00	1.000000 %	5.150000 %	5.190000 %
1M-2	0.00	0.00	1.000000 %	5.150000 %	5.190000 %
1M-2H	0.00	0.00	1.000000 %	5.150000 %	5.190000 %
1B-1	0.00	0.00	0.500000 %	2.550000 %	2.570000 %
1B-1H	0.00	0.00	0.500000 %	2.550000 %	2.570000 %
1B-2H	0.00	0.00	0.000000 %	0.000000 %	0.000000 %
2A-H	0.00	0.00	4.250000 %	12.430000 %	12.430000 %
2M-1	0.00	0.00	3.400000 %	12.430000 %	12.430000 %
2M-1H	0.00	0.00	3.400000 %	12.430000 %	12.430000 %
2M-2A	0.00	0.00	2.600000 %	12.430000 %	12.430000 %
2M-2B	0.00	0.00	1.800000 %	11.400000 %	11.490000 %
2M-2C	0.00	0.00	1.000000 %	6.290000 %	6.340000 %
2B-1	0.00	0.00	0.500000 %	3.100000 %	3.120000 %
2B-1H	0.00	0.00	0.500000 %	3.100000 %	3.120000 %
2B-2H	28.25	0.00	0.000000 %	0.000000 %	0.000000 %

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Rep and Warranty Settlement Reporting - Deal Level

Group 1

Origination Rep and Warranty Settlement Loan Count
 Origination Rep and Warranty Settlement Amount
 Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

Group 2

Origination Rep and Warranty Settlement Loan Count
 Origination Rep and Warranty Settlement Amount
 Origination Rep and Warranty Settlement UPB

Original	Current
0	0
0.00	0.00
0.00	0.00

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Delinquency Status

DELINQUENCY				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	554	104,487,078.72	1.557011 %	1.738863 %
60 Days	149	29,172,835.06	0.418763 %	0.485491 %
90 Days	79	14,550,985.02	0.222029 %	0.242156 %
120 Days	46	9,280,239.01	0.129282 %	0.154441 %
150 Days	26	5,819,036.80	0.073073 %	0.096840 %
180+ Days	222	48,179,740.84	0.623929 %	0.801802 %
Totals	1076	211,489,915.45	3.024086 %	3.519592 %

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Delinquency Status By Group

Delinquency Group 1				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	274	51,925,851.61	1.183790 %	1.318647 %
60 Days	74	15,419,310.96	0.319710 %	0.391570 %
90 Days	42	7,642,761.54	0.181457 %	0.194086 %
120 Days	26	5,261,799.98	0.112330 %	0.133622 %
150 Days	18	3,450,844.65	0.077767 %	0.087634 %
180+ Days	122	25,070,463.00	0.527089 %	0.636659 %
Totals	556	108,771,031.74	2.402143 %	2.762219 %

Delinquency Group 2				
No. of Days	No. of Loans	UPB	% of Loans	UPB %
30 Days	280	52,561,227.11	2.251709 %	2.537818 %
60 Days	75	13,753,524.10	0.603136 %	0.664063 %
90 Days	37	6,908,223.48	0.297547 %	0.333550 %
120 Days	20	4,018,439.03	0.160836 %	0.194023 %
150 Days	8	2,368,192.15	0.064335 %	0.114344 %
180+ Days	100	23,109,277.84	0.804182 %	1.115787 %
Totals	520	102,718,883.71	4.181745 %	4.959585 %

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Modification Loss Summary

Group	Count of loans	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	217	60,941,031.13	70,776.08	0.116139
Group 2	256	68,039,704.57	73,185.11	0.107562

Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044805914	450,824.51	704.41	0.156249
Group 1	0044806054	150,832.26	219.96	0.145831
Group 1	0044806072	157,109.34	196.39	0.125002
Group 1	0044806448	289,612.06	422.35	0.145833
Group 1	0044806745	188,383.59	117.74	0.062500
Group 1	0044806911	285,256.87	59.43	0.020834
Group 1	0044806948	406,853.74	296.66	0.072916
Group 1	0044806960	168,903.59	87.97	0.052083
Group 1	0044807099	80,363.12	8.37	0.010415
Group 1	0044807295	226,275.83	282.84	0.124998
Group 1	0044807364	202,241.87	252.80	0.124999
Group 1	0044807768	279,838.27	349.80	0.125001
Group 1	0044808210	393,466.10	532.82	0.135417
Group 1	0044808465	362,411.24	75.50	0.020833
Group 1	0044808483	983,516.52	1,126.95	0.114584
Group 1	0044808487	225,150.72	257.99	0.114585
Group 1	0044809764	151,487.16	78.90	0.052084
Group 1	0044809973	141,608.86	147.51	0.104167
Group 1	0044811411	492,700.16	375.04	0.076119
Group 1	0044812046	413,087.02	258.18	0.062500
Group 1	0044812987	203,305.33	0.24	0.000118
Group 1	0044813124	397,206.64	703.39	0.177084
Group 1	0044813191	555,299.08	867.65	0.156249
Group 1	0044813223	624,622.61	975.97	0.156250

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044813232	115,845.81	39.07	0.033726
Group 1	0044813559	68,592.49	100.03	0.145832
Group 1	0044813561	180,991.45	50.31	0.027797
Group 1	0044814163	329,334.09	352.33	0.106983
Group 1	0044814207	229,510.56	239.07	0.104165
Group 1	0044814635	161,293.62	7.58	0.004700
Group 1	0044814850	218,334.18	159.20	0.072916
Group 1	0044815627	182,655.29	152.21	0.083332
Group 1	0044815760	354,018.61	331.89	0.093749
Group 1	0044816052	290,105.61	302.19	0.104166
Group 1	0044816392	233,536.14	316.25	0.135418
Group 1	0044816534	386,147.15	160.89	0.041665
Group 1	0044817798	368,256.67	7.72	0.002096
Group 1	0044817836	323,049.36	134.60	0.041665
Group 1	0044818208	182,089.94	322.45	0.177083
Group 1	0044818277	236,220.35	393.70	0.166666
Group 1	0044818389	392,433.76	286.15	0.072917
Group 1	0044818457	246,501.99	308.13	0.125001
Group 1	0044818923	190,643.56	238.30	0.124998
Group 1	0044818961	410,739.01	385.07	0.093751
Group 1	0044819021	243,045.13	278.49	0.114584
Group 1	0044819057	333,854.31	452.09	0.135415
Group 1	0044819609	331,188.33	448.48	0.135415
Group 1	0044819660	516,150.20	430.13	0.083334
Group 1	0044819897	363,855.63	265.31	0.072916
Group 1	0044820223	71,302.01	155.97	0.218746
Group 1	0044820644	160,494.13	200.62	0.125001
Group 1	0044821330	133,921.57	111.60	0.083332
Group 1	0044821335	129,142.15	215.24	0.166669
Group 1	0044821589	190,713.81	317.86	0.166669
Group 1	0044822713	447,804.14	233.23	0.052083
Group 1	0044822792	460,540.12	767.57	0.166667
Group 1	0044822833	351,488.82	585.81	0.166665
Group 1	0044824330	285,762.85	506.04	0.177084

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 1	0044824735	239,865.01	174.90	0.072916
Group 1	0044824753	311,339.02	227.02	0.072917
Group 1	0044825421	304,597.75	317.29	0.104167
Group 1	0044826299	643,102.57	1,004.85	0.156250
Group 1	0044826309	395,166.34	411.63	0.104166
Group 1	0044826428	275,711.05	201.04	0.072917
Group 1	0044826791	147,248.86	276.09	0.187499
Group 1	0044827108	335,578.80	454.43	0.135417
Group 1	0044827115	275,560.01	330.06	0.119778
Group 1	0044827171	204,066.52	170.06	0.083336
Group 1	0044827297	417,298.97	130.41	0.031251
Group 1	0044827499	646,765.17	875.83	0.135417
Group 1	0044827509	62,377.91	103.96	0.166662
Group 1	0044827806	157,465.49	114.82	0.072918
Group 1	0044828502	169,481.05	264.81	0.156248
Group 1	0044828810	242,055.49	327.78	0.135415
Group 1	0044828911	315,737.45	493.34	0.156250
Group 1	0044828949	239,777.10	349.67	0.145831
Group 1	0044829078	350,935.88	548.34	0.156251
Group 1	0044829512	198,864.95	227.87	0.114585
Group 1	0044829576	61,742.34	96.47	0.156246
Group 1	0044830027	333,542.85	118.71	0.035591
Group 1	0044830603	310,477.91	452.78	0.145833
Group 1	0044830936	321,646.50	234.53	0.072915
Group 1	0044831214	129,956.29	54.15	0.041668
Group 1	0044831220	96,894.53	25.57	0.026390
Group 1	0044831561	299,461.33	374.33	0.125001
Group 1	0044832141	315,232.50	197.02	0.062500
Group 1	0044832707	284,066.19	503.03	0.177082
Group 1	0044832889	156,035.77	243.81	0.156253
Group 1	0044834072	313,729.32	424.84	0.135416
Group 1	0044834537	406,408.28	592.68	0.145834
Group 1	0044835751	113,995.64	154.37	0.135417
Group 1	0044836102	192,872.15	341.54	0.177081

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Modification Loss Detail

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Group 1	0044836184	64,616.28	121.16	0.187507
Group 1	0044837128	223,948.03	303.26	0.135415
Group 1	0044837217	156,751.83	212.27	0.135418
Group 1	0044837378	213,972.07	377.13	0.176252
Group 1	0044838036	308,686.82	450.17	0.145834
Group 1	0044838535	298,237.61	62.13	0.020832
Group 1	0044838642	350,762.70	548.07	0.156251
Group 1	0044839116	244,154.21	381.49	0.156250
Group 1	0044839349	152,195.15	115.67	0.076001
Group 1	0044839660	236,486.89	468.05	0.197918
Group 1	0044839829	72,271.02	121.11	0.167578
Group 1	0044839996	398,529.08	581.19	0.145834
Group 1	0044840174	408,014.03	680.02	0.166666
Group 1	0044840298	164,351.00	171.20	0.104167
Group 1	0044840478	119,519.80	199.20	0.166667
Group 1	0044841406	267,046.22	305.99	0.114583
Group 1	0044841572	499,460.87	1,092.57	0.218750
Group 1	0044841818	124,495.99	168.59	0.135418
Group 1	0044842578	391,322.18	122.29	0.031250
Group 1	0044842579	298,593.83	302.17	0.101198
Group 1	0044842682	449,072.55	561.34	0.125000
Group 1	0044842745	687,302.88	715.42	0.104091
Group 1	0044843227	113,184.72	176.85	0.156249
Group 1	0044843375	115,069.80	155.82	0.135413
Group 1	0044844111	405,847.36	634.14	0.156251
Group 1	0044844923	103,323.02	139.92	0.135420
Group 1	0044845082	77,232.00	96.54	0.125000
Group 1	0044845523	117,293.82	207.71	0.177085
Group 1	0044845586	312,005.22	650.01	0.208333
Group 1	0044845615	274,129.87	399.77	0.145832
Group 1	0044845787	391,975.79	817.64	0.208595
Group 1	0044847282	466,579.75	631.83	0.135417
Group 1	0044847386	579,450.93	437.92	0.075575
Group 1	0044848246	380,434.89	475.54	0.124999

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Modification Loss Detail

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Group 1	0044848866	178,189.62	202.45	0.113615
Group 1	0044849263	301,104.76	300.92	0.099939
Group 1	0044849348	97,011.33	101.05	0.104163
Group 1	0044849480	398,662.11	415.27	0.104166
Group 1	0044849965	384,355.26	120.11	0.031250
Group 1	0044850019	481,424.88	274.81	0.057083
Group 1	0044850587	247,268.83	77.27	0.031249
Group 1	0044850962	228,336.45	190.28	0.083333
Group 1	0044851303	114,226.14	178.48	0.156251
Group 1	0044851394	92,489.10	143.74	0.155413
Group 1	0044851511	235,377.77	172.45	0.073265
Group 1	0044851529	380,982.29	714.34	0.187500
Group 1	0044851626	107,240.03	189.01	0.176249
Group 1	0044851808	151,566.19	226.28	0.149295
Group 1	0044852769	272,857.36	341.07	0.124999
Group 1	0044852811	172,727.44	359.85	0.208334
Group 1	0044853799	203,563.48	296.86	0.145832
Group 1	0044853950	267,823.06	390.58	0.145835
Group 1	0044853969	300,589.05	529.79	0.176251
Group 1	0044854061	380,507.28	634.18	0.166667
Group 1	0044855303	136,257.00	42.58	0.031250
Group 1	0044855371	222,939.76	92.89	0.041666
Group 1	0044855740	252,131.12	393.95	0.156248
Group 1	0044856091	216,691.48	316.01	0.145834
Group 1	0044856316	283,850.12	218.80	0.077083
Group 1	0044856837	113,056.03	11.78	0.010420
Group 1	0044857022	168,086.20	261.23	0.155414
Group 1	0044857956	254,964.95	292.15	0.114584
Group 1	0044858421	218,596.17	250.47	0.114581
Group 1	0044858907	165,614.18	224.27	0.135417
Group 1	0044860921	379,141.99	315.95	0.083333
Group 1	0044861358	282,222.24	499.77	0.177084
Group 1	0044861394	325,184.61	268.74	0.082642
Group 1	0044861837	235,477.98	220.76	0.093750

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Group 1	0044862118	623,358.95	844.13	0.135416
Group 1	0044864798	172,687.85	107.93	0.062500
Group 1	0044866952	387,233.70	161.35	0.041667
Group 1	0044867497	270,283.62	281.55	0.104168
Group 1	0044867842	134,439.93	30.81	0.022917
Group 1	0044869452	101,115.52	168.53	0.166671
Group 1	0044869954	423,574.03	107.45	0.025367
Group 1	0044870081	398,493.42	83.02	0.020833
Group 1	0044871012	91,867.75	162.68	0.177081
Group 1	0044872567	437,590.63	501.41	0.114584
Group 1	0044872600	439,003.66	594.48	0.135416
Group 1	0044874465	479,661.55	745.47	0.155416
Group 1	0044874522	179,795.47	187.29	0.104168
Group 1	0044874812	416,767.79	518.03	0.124297
Group 1	0044874903	152,092.49	285.17	0.187498
Group 1	0044875036	80,866.78	109.51	0.135420
Group 1	0044875467	518,396.17	701.99	0.135416
Group 1	0044875996	613,511.43	639.07	0.104166
Group 1	0044877109	256,224.94	453.73	0.177083
Group 1	0044877322	535,529.72	780.98	0.145833
Group 1	0044877340	170,964.53	148.50	0.086860
Group 1	0044878110	373,061.86	466.33	0.125001
Group 1	0044878458	190,875.44	320.75	0.168042
Group 1	0044879698	99,236.76	10.34	0.010420
Group 1	0044881228	331,637.93	584.51	0.176249
Group 1	0044881278	199,461.73	311.66	0.156251
Group 1	0044881784	162,173.98	33.79	0.020836
Group 1	0044882773	890,298.34	1,483.83	0.166667
Group 1	0044883436	280,572.80	350.72	0.125001
Group 1	0044883504	134,238.31	97.88	0.072915
Group 1	0044884377	260,457.83	108.52	0.041665
Group 1	0044884394	339,737.59	530.84	0.156250
Group 1	0044884723	69,163.40	36.02	0.052080
Group 1	0044885516	135,091.29	247.24	0.183017

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Modification Loss Detail

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Group 1	0044886172	191,963.96	319.94	0.166667
Group 1	0044886499	563,127.28	879.89	0.156251
Group 1	0044887098	392,521.23	654.20	0.166666
Group 1	0044887309	409,524.16	639.88	0.156250
Group 1	0044887552	319,418.74	80.23	0.025117
Group 1	0044887752	177,133.96	36.90	0.020832
Group 1	0044888343	159,990.97	33.33	0.020832
Group 1	0044888520	119,376.34	62.18	0.052087
Group 1	0044888626	436,733.82	409.44	0.093750
Group 1	0044889608	329,349.61	357.72	0.108614
Group 1	0044890342	148,351.88	139.08	0.093750
Group 1	0044890890	275,832.07	258.59	0.093749
Group 1	0044890987	174,507.76	272.67	0.156251
Group 1	0044891025	96,783.12	112.47	0.116208
Group 1	0044891053	233,551.46	194.63	0.083335
Group 1	0044891490	388,522.08	647.54	0.166667
Group 1	0044891943	91,842.74	143.50	0.156245
Group 1	0044893376	292,207.73	334.82	0.114583
Group 1	0044893553	269,422.16	252.58	0.093749
Group 1	0044893739	64,602.51	100.94	0.156248
Group 1	0044896338	614,550.11	768.19	0.125000
Group 1	0044896416	311,221.90	389.03	0.125001
Group 1	0044896786	595,217.56	868.03	0.145834
Group 2	0044747820	286,615.99	178.22	0.062181
Group 2	0044748498	458,011.53	185.49	0.040499
Group 2	0044748506	264,523.86	110.22	0.041667
Group 2	0044748576	246,571.59	333.90	0.135417
Group 2	0044748760	124,249.96	194.14	0.156250
Group 2	0044748804	267,273.27	334.09	0.124999
Group 2	0044748806	299,792.37	312.28	0.104165
Group 2	0044749167	382,688.62	518.22	0.135416
Group 2	0044749531	258,063.17	134.41	0.052084
Group 2	0044749583	268,911.68	280.12	0.104168
Group 2	0044749674	442,961.82	507.56	0.114583

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044749678	305,178.58	190.74	0.062501
Group 2	0044749735	291,915.00	334.49	0.114585
Group 2	0044749811	385,860.57	522.52	0.135417
Group 2	0044749868	362,013.11	414.81	0.114584
Group 2	0044749952	377,884.04	775.78	0.205296
Group 2	0044750426	192,421.99	61.78	0.032107
Group 2	0044750687	353,225.97	588.71	0.166667
Group 2	0044750693	256,795.56	267.50	0.104168
Group 2	0044750776	306,420.35	442.51	0.144413
Group 2	0044750799	192,867.83	361.63	0.187501
Group 2	0044750827	193,001.30	321.15	0.166398
Group 2	0044750829	189,611.57	335.77	0.177083
Group 2	0044751285	181,562.03	208.04	0.114583
Group 2	0044751437	356,245.39	519.52	0.145832
Group 2	0044751696	151,610.27	252.68	0.166664
Group 2	0044751748	148,579.57	292.73	0.197019
Group 2	0044751958	402,473.61	251.55	0.062501
Group 2	0044752524	186,557.51	97.17	0.052086
Group 2	0044752585	164,401.77	288.33	0.175381
Group 2	0044752670	182,868.55	95.24	0.052081
Group 2	0044752735	173,687.50	183.33	0.105552
Group 2	0044752982	67,590.90	168.98	0.250004
Group 2	0044753054	141,273.41	161.37	0.114225
Group 2	0044753109	68,898.27	92.52	0.134285
Group 2	0044753161	88,218.67	91.89	0.104162
Group 2	0044753298	130,951.92	231.89	0.177080
Group 2	0044753433	328,398.94	444.71	0.135418
Group 2	0044753485	150,465.16	188.08	0.124999
Group 2	0044753494	186,899.49	194.69	0.104168
Group 2	0044754347	303,920.31	221.61	0.072917
Group 2	0044754446	335,024.46	562.19	0.167806
Group 2	0044755122	104,647.69	108.81	0.103977
Group 2	0044755313	237,675.87	272.34	0.114585
Group 2	0044755505	635,920.27	794.90	0.125000

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044756174	185,806.52	16.66	0.008966
Group 2	0044756304	69,674.46	21.77	0.031245
Group 2	0044756498	257,259.74	535.96	0.208334
Group 2	0044756744	295,319.42	399.91	0.135416
Group 2	0044757058	304,192.83	634.20	0.208486
Group 2	0044757099	226,840.66	283.55	0.125000
Group 2	0044757100	371,525.86	387.01	0.104168
Group 2	0044757616	270,808.99	223.95	0.082697
Group 2	0044757684	244,437.72	356.47	0.145833
Group 2	0044758110	218,603.58	91.08	0.041664
Group 2	0044758112	166,205.75	77.91	0.046876
Group 2	0044758371	104,893.25	155.38	0.148132
Group 2	0044758489	137,458.81	243.42	0.177086
Group 2	0044758496	131,995.15	109.61	0.083041
Group 2	0044758625	197,521.57	370.35	0.187499
Group 2	0044758640	123,152.55	192.43	0.156253
Group 2	0044758660	177,641.40	74.02	0.041668
Group 2	0044758666	240,081.70	325.11	0.135416
Group 2	0044758724	193,922.28	106.96	0.055156
Group 2	0044758823	168,470.21	215.30	0.127797
Group 2	0044758955	579,227.31	784.37	0.135417
Group 2	0044759268	247,756.73	335.50	0.135415
Group 2	0044759277	358,607.54	560.32	0.156249
Group 2	0044759604	155,824.01	55.04	0.035322
Group 2	0044759749	317,978.32	496.84	0.156250
Group 2	0044759896	259,598.93	37.12	0.014299
Group 2	0044760451	118,869.20	99.06	0.083335
Group 2	0044760644	236,235.60	246.08	0.104167
Group 2	0044760650	95,015.33	89.08	0.093753
Group 2	0044760704	480,694.20	500.72	0.104166
Group 2	0044760774	267,491.00	278.64	0.104168
Group 2	0044761328	143,393.43	134.43	0.093749
Group 2	0044761353	394,293.73	451.79	0.114582
Group 2	0044761419	382,515.76	637.53	0.166668

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044761489	172,333.52	116.09	0.067364
Group 2	0044761818	84,210.64	43.48	0.051632
Group 2	0044762100	135,094.59	60.95	0.045117
Group 2	0044762129	404,807.88	643.69	0.159011
Group 2	0044762306	308,012.71	96.25	0.031249
Group 2	0044762564	387,939.30	525.33	0.135416
Group 2	0044762765	112,432.70	94.80	0.084317
Group 2	0044762776	200,396.19	229.62	0.114583
Group 2	0044762870	379,131.88	365.92	0.096515
Group 2	0044762915	175,265.60	73.03	0.041668
Group 2	0044763001	166,608.20	295.04	0.177086
Group 2	0044763194	86,360.71	188.91	0.218745
Group 2	0044763976	388,730.56	295.02	0.075893
Group 2	0044763998	368,351.92	345.33	0.093750
Group 2	0044764439	244,593.62	280.26	0.114582
Group 2	0044764724	468,630.33	294.72	0.062890
Group 2	0044764890	428,136.26	116.58	0.027230
Group 2	0044765019	343,580.06	357.90	0.104168
Group 2	0044765071	345,528.26	492.10	0.142420
Group 2	0044765475	107,517.04	201.59	0.187496
Group 2	0044765513	396,873.51	493.24	0.124281
Group 2	0044766070	114,707.69	227.03	0.197920
Group 2	0044766135	301,229.80	251.02	0.083332
Group 2	0044766541	146,616.42	142.43	0.097145
Group 2	0044766618	382,883.27	170.41	0.044507
Group 2	0044767025	340,668.67	745.21	0.218749
Group 2	0044767243	446,625.30	697.85	0.156250
Group 2	0044767644	381,138.17	516.12	0.135415
Group 2	0044767648	343,614.14	357.93	0.104166
Group 2	0044768165	467,745.03	633.40	0.135416
Group 2	0044768220	247,478.72	206.23	0.083332
Group 2	0044768223	203,764.26	254.71	0.125002
Group 2	0044768338	131,934.37	246.28	0.186669
Group 2	0044768569	304,231.21	316.91	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044768571	351,607.75	476.14	0.135418
Group 2	0044768786	150,248.93	47.26	0.031454
Group 2	0044769181	88,779.48	47.81	0.053853
Group 2	0044769400	298,371.22	248.64	0.083332
Group 2	0044769588	252,438.64	368.14	0.145833
Group 2	0044769843	248,113.40	387.68	0.156251
Group 2	0044770245	285,330.67	148.61	0.052083
Group 2	0044770421	253,600.85	79.25	0.031250
Group 2	0044770455	283,057.47	442.28	0.156251
Group 2	0044771203	331,498.00	621.56	0.187500
Group 2	0044771262	86,569.84	58.84	0.067968
Group 2	0044771856	306,063.77	503.41	0.164479
Group 2	0044772207	437,422.04	318.95	0.072916
Group 2	0044772687	250,264.93	312.83	0.125000
Group 2	0044772744	161,657.00	192.87	0.119308
Group 2	0044772895	330,824.55	163.76	0.049501
Group 2	0044773059	335,268.20	607.46	0.181186
Group 2	0044773158	262,172.79	145.50	0.055498
Group 2	0044773738	121,179.03	201.97	0.166671
Group 2	0044773900	147,786.00	16.20	0.010962
Group 2	0044774367	623,380.26	752.59	0.120727
Group 2	0044774428	56,621.53	82.57	0.145828
Group 2	0044774693	200,540.19	208.90	0.104169
Group 2	0044775457	178,495.33	151.10	0.084652
Group 2	0044775468	147,395.87	122.83	0.083333
Group 2	0044775546	411,680.05	536.43	0.130303
Group 2	0044775587	472,258.30	639.52	0.135417
Group 2	0044775838	466,331.67	561.99	0.120513
Group 2	0044776233	212,915.57	107.42	0.050452
Group 2	0044776861	193,313.83	120.82	0.062499
Group 2	0044777714	151,729.38	110.64	0.072919
Group 2	0044779309	103,183.92	85.99	0.083337
Group 2	0044779312	98,437.45	153.81	0.156252
Group 2	0044779373	140,379.80	146.23	0.104167

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044779844	198,758.72	42.99	0.021629
Group 2	0044780048	135,580.90	84.74	0.062501
Group 2	0044780062	85,888.87	63.01	0.073362
Group 2	0044780466	145,384.96	181.73	0.124999
Group 2	0044780495	213,510.58	266.89	0.125001
Group 2	0044780530	107,206.95	89.34	0.083334
Group 2	0044781122	390,509.17	569.49	0.145833
Group 2	0044781165	218,921.53	146.30	0.066828
Group 2	0044781185	263,741.01	274.73	0.104167
Group 2	0044781195	316,034.96	313.40	0.099166
Group 2	0044781334	213,163.12	177.64	0.083335
Group 2	0044781674	345,091.19	356.59	0.103332
Group 2	0044781752	225,159.12	12.12	0.005383
Group 2	0044781936	82,122.45	85.54	0.104162
Group 2	0044782011	349,176.33	242.20	0.069363
Group 2	0044782242	263,845.77	412.26	0.156250
Group 2	0044782356	131,987.14	41.25	0.031253
Group 2	0044782425	120,505.69	138.08	0.114584
Group 2	0044782683	295,547.79	86.45	0.029251
Group 2	0044782878	147,916.69	91.74	0.062021
Group 2	0044783715	216,663.46	248.26	0.114583
Group 2	0044783732	88,815.98	34.25	0.038563
Group 2	0044784764	419,448.05	274.08	0.065343
Group 2	0044785549	432,520.95	315.38	0.072917
Group 2	0044785566	208,955.13	108.83	0.052083
Group 2	0044785725	339,020.86	388.46	0.114583
Group 2	0044785902	65,840.96	96.02	0.145836
Group 2	0044786096	194,312.98	182.17	0.093751
Group 2	0044786483	257,088.32	453.12	0.176251
Group 2	0044786559	403,707.62	154.43	0.038253
Group 2	0044787155	111,272.27	197.04	0.177079
Group 2	0044787215	326,801.62	646.79	0.197915
Group 2	0044787378	226,825.61	78.57	0.034639
Group 2	0044787721	246,605.24	411.01	0.166667

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044788172	369,753.45	346.64	0.093749
Group 2	0044788401	431,450.76	583.90	0.135334
Group 2	0044788553	303,654.44	221.41	0.072915
Group 2	0044788704	638,930.25	99.48	0.015570
Group 2	0044788884	193,584.03	181.49	0.093753
Group 2	0044789396	174,430.23	188.44	0.108032
Group 2	0044789903	443,245.98	877.26	0.197917
Group 2	0044790339	276,971.66	455.08	0.164306
Group 2	0044790382	354,612.03	362.28	0.102162
Group 2	0044790879	280,754.38	321.70	0.114584
Group 2	0044790949	175,111.97	245.89	0.140419
Group 2	0044791507	245,474.55	153.42	0.062499
Group 2	0044791639	343,701.32	358.02	0.104166
Group 2	0044791685	407,403.47	254.63	0.062501
Group 2	0044791967	143,141.16	44.73	0.031249
Group 2	0044792074	361,447.20	320.35	0.088630
Group 2	0044792593	285,711.23	297.62	0.104168
Group 2	0044792673	239,985.78	27.93	0.011638
Group 2	0044792982	672,887.79	1,051.39	0.156250
Group 2	0044793087	291,231.53	212.36	0.072918
Group 2	0044793723	304,907.05	444.66	0.145835
Group 2	0044793820	185,584.11	211.88	0.114169
Group 2	0044794339	342,213.30	667.21	0.194969
Group 2	0044795027	221,741.97	415.77	0.187502
Group 2	0044795045	188,936.27	157.45	0.083335
Group 2	0044795082	441,059.70	689.16	0.156251
Group 2	0044795288	431,562.87	404.59	0.093750
Group 2	0044795432	255,800.00	319.75	0.125000
Group 2	0044795509	407,559.35	551.90	0.135416
Group 2	0044795768	204,526.56	255.66	0.125001
Group 2	0044796062	95,792.01	9.98	0.010418
Group 2	0044796259	115,452.52	108.24	0.093753
Group 2	0044796426	351,802.74	403.11	0.114584
Group 2	0044796618	241,114.62	150.70	0.062501

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044796878	143,852.38	164.83	0.114583
Group 2	0044797267	122,504.69	12.76	0.010416
Group 2	0044797296	468,519.36	536.85	0.114584
Group 2	0044797940	371,538.89	464.42	0.124999
Group 2	0044797958	397,385.32	261.61	0.065833
Group 2	0044798616	352,351.79	403.74	0.114584
Group 2	0044798781	246,457.56	25.67	0.010416
Group 2	0044798857	141,222.89	269.80	0.191046
Group 2	0044798892	263,411.91	47.11	0.017885
Group 2	0044799003	176,335.07	129.60	0.073496
Group 2	0044799092	375,936.71	469.92	0.125000
Group 2	0044799362	433,188.56	420.83	0.097147
Group 2	0044799725	235,960.39	51.30	0.021741
Group 2	0044799812	352,715.43	440.89	0.124999
Group 2	0044799964	219,135.75	70.50	0.032172
Group 2	0044800532	259,567.20	324.46	0.125000
Group 2	0044800592	265,697.23	153.47	0.057761
Group 2	0044801121	374,416.96	195.01	0.052084
Group 2	0044801175	182,228.07	189.82	0.104166
Group 2	0044801377	257,788.30	295.38	0.114582
Group 2	0044801461	122,401.73	44.59	0.036429
Group 2	0044801511	325,852.41	207.74	0.063753
Group 2	0044801593	259,306.44	297.12	0.114583
Group 2	0044802184	424,436.74	574.76	0.135417
Group 2	0044802342	217,293.24	203.71	0.093749
Group 2	0044802638	288,417.29	240.35	0.083334
Group 2	0044802731	235,096.29	220.40	0.093749
Group 2	0044802909	343,553.98	322.08	0.093749
Group 2	0044803047	316,445.04	99.92	0.031576
Group 2	0044803082	276,146.62	230.12	0.083333
Group 2	0044803218	694,563.26	1,085.26	0.156251
Group 2	0044803223	589,821.69	921.60	0.156251
Group 2	0044803260	336,915.90	526.43	0.156250
Group 2	0044803492	338,317.75	387.66	0.114585

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Modification Loss Detail

Group	Loan Number	Current UPB	Mod Loss/(Gain) Amount	Loss Percentage
Group 2	0044803568	177,731.22	56.66	0.031880
Group 2	0044803642	431,265.43	628.93	0.145834
Group 2	0044804224	225,157.47	234.54	0.104167
Group 2	0044804262	310,181.81	290.80	0.093751
Group 2	0044804420	101,491.75	9.39	0.009252
Group 2	0044805162	333,837.30	139.10	0.041667
Group 2	0044805165	327,653.41	375.44	0.114584

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Realized Loss Summary

Realized Dispositions in Current Period

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Detail

Realized Dispositions in Current Period

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
No Losses This Period			

Realized Loss Summary

Current Adjustments to Previous Dispositions

# of Loans	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
1	181,245.45	28.25	4,779.96	2.637

Realized Loss Detail

Current Adjustments to Previous Dispositions

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Total Loss/(Gain) Amount	Loss Percentage
0044781418	181,245.45	28.25	4,779.96	2.637

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Cumulative Realized Loss Summary

Count of Loans	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
196	34,613,229.24	3,984,566.44	11.512

Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044748219	218,519.26	(2,015.79)	(0.922)
0044748623	213,865.61	(1,329.84)	(0.622)
0044749194	225,283.79	(23,957.31)	(10.634)
0044749446	327,117.67	105,522.88	32.258
0044749681	236,616.19	2,834.73	1.198
0044749981	305,739.97	3,185.97	1.042
0044751216	79,437.15	(1,202.26)	(1.513)
0044751509	55,464.43	6,263.90	11.294
0044751925	147,222.23	22,675.76	15.402
0044752026	330,230.00	(1,207.33)	(0.366)
0044752427	212,783.26	5,126.30	2.409
0044753480	29,707.43	1,479.87	4.981
0044753935	59,563.42	2,546.07	4.275
0044754914	148,553.61	4,612.59	3.105
0044754916	201,791.42	76,281.25	37.802
0044755334	219,393.60	15,178.64	6.918
0044755351	73,916.06	8,011.18	10.838
0044755417	200,594.01	2,700.07	1.346
0044755657	86,052.76	242.70	0.282
0044755728	292,662.84	(42,370.08)	(14.477)
0044755792	228,435.64	5,645.30	2.471
0044756060	112,805.29	3,445.93	3.055

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Connecticut Avenue Securities

Credit-Linked Notes

Series 2017-C07



Distribution Date: 27-Nov-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044756303	81,375.84	1,504.32	1.849
0044756480	397,523.84	(413.89)	(0.104)
0044757090	132,002.55	7,770.36	5.887
0044757315	297,867.40	(36,884.96)	(12.383)
0044757478	49,858.58	15,702.21	31.493
0044758204	218,222.88	56,909.08	26.078
0044758476	191,274.89	19,305.73	10.093
0044758497	118,149.32	32,292.22	27.332
0044758509	160,506.51	5,842.32	3.640
0044759320	261,251.60	24,633.50	9.429
0044760659	163,665.98	(5,918.51)	(3.616)
0044760857	317,084.32	122,211.22	38.542
0044761042	204,105.41	3,454.67	1.693
0044761182	248,071.68	14,741.16	5.942
0044761553	205,861.31	76,720.94	37.268
0044761674	341,600.17	(91,407.15)	(26.759)
0044761774	74,655.59	76,630.99	102.646
0044762167	222,260.64	532.33	0.240
0044762571	73,677.01	6,684.98	9.073
0044764437	183,295.89	(44.15)	(0.024)
0044764548	239,747.30	6,937.53	2.894
0044764706	236,579.21	58,087.27	24.553
0044765212	345,681.49	62,995.57	18.224
0044765376	161,134.60	(1,480.95)	(0.919)
0044765437	92,682.10	35,174.37	37.952
0044765836	250,658.42	(6,562.38)	(2.618)
0044766865	211,351.57	2,063.49	0.976
0044767397	99,317.27	(2,528.53)	(2.546)
0044767901	107,172.81	21,933.32	20.465

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044768913	116,742.26	1,273.27	1.091
0044768986	219,816.61	41,370.82	18.821
0044769988	258,709.79	21,438.34	8.287
0044770011	109,263.76	2,495.11	2.284
0044770134	147,091.37	14,707.77	9.999
0044770270	589,571.98	130,374.65	22.113
0044770440	342,151.11	136,907.23	40.014
0044770943	149,615.30	(8,439.27)	(5.641)
0044771326	92,504.19	(91.34)	(0.099)
0044771695	80,466.96	(4,251.36)	(5.283)
0044772371	72,696.72	7,020.54	9.657
0044772546	244,358.71	8,185.57	3.350
0044772563	410,099.39	6,395.64	1.560
0044772608	326,590.24	147,729.53	45.234
0044772924	68,511.58	1,922.19	2.806
0044773175	59,777.54	(5,943.67)	(9.943)
0044773707	305,130.59	6,449.73	2.114
0044773956	294,698.22	74,117.45	25.150
0044774169	89,009.68	(5,196.78)	(5.838)
0044775858	83,441.97	1,877.58	2.250
0044776681	38,012.08	(450.20)	(1.184)
0044777303	241,257.02	(15,594.24)	(6.464)
0044777309	85,535.40	22,431.91	26.225
0044777594	343,123.67	(2,198.49)	(0.641)
0044777791	291,650.94	(13,924.65)	(4.774)
0044778846	115,905.27	121,809.11	105.094
0044780223	77,666.67	(777.74)	(1.001)
0044781418	181,245.45	4,779.96	2.637
0044781952	81,828.87	24,977.92	30.525

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044782210	494,402.01	4,355.93	0.881
0044782214	57,261.93	4,293.20	7.497
0044783328	67,874.89	1,133.55	1.670
0044783443	141,907.44	(2,582.29)	(1.820)
0044783482	128,165.38	(53,230.68)	(41.533)
0044783507	51,281.38	(11,537.78)	(22.499)
0044785239	138,084.49	23,078.29	16.713
0044785735	408,642.14	58,551.83	14.328
0044785788	282,960.19	72,274.82	25.542
0044786024	133,106.00	(11,413.67)	(8.575)
0044789567	120,393.26	43,860.45	36.431
0044789580	106,331.95	(52,083.33)	(48.982)
0044790866	390,757.15	3,328.64	0.852
0044790997	128,337.51	(7,309.15)	(5.695)
0044792087	115,311.44	(1,351.52)	(1.172)
0044792367	62,639.20	30,014.48	47.916
0044792492	476,941.25	68,139.93	14.287
0044792959	313,175.92	67,398.62	21.521
0044793033	93,624.45	(46,360.18)	(49.517)
0044793689	63,561.48	21,995.52	34.605
0044793721	193,637.99	2,548.06	1.316
0044793838	235,758.87	(2,961.67)	(1.256)
0044794431	287,841.28	298,857.10	103.827
0044795134	223,231.95	32,875.65	14.727
0044795975	84,919.92	1,622.16	1.910
0044797688	71,005.83	5,483.71	7.723
0044797794	370,164.35	(57,249.07)	(15.466)
0044797808	214,719.53	13,974.62	6.508
0044797878	140,304.55	18,898.59	13.470

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Credit-Linked Notes

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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044798155	211,200.15	(1,627.38)	(0.771)
0044799336	107,230.22	8,492.28	7.920
0044799743	327,537.49	(76,196.12)	(23.263)
0044800412	97,366.08	384.59	0.395
0044800954	260,426.44	5,000.97	1.920
0044801118	46,208.19	(758.09)	(1.641)
0044801582	413,508.56	5,374.26	1.300
0044801764	40,152.30	96,889.88	241.306
0044801855	42,036.08	9,887.78	23.522
0044804043	63,817.02	(33,677.31)	(52.772)
0044804144	368,947.61	(265.88)	(0.072)
0044804252	80,592.03	6,103.00	7.573
0044804672	143,574.24	89,568.29	62.385
0044807002	257,251.04	(2,521.84)	(0.980)
0044809085	199,862.17	5,786.55	2.895
0044810839	236,574.15	103,879.04	43.910
0044811285	158,668.82	3,866.53	2.437
0044812180	282,811.50	16,732.79	5.917
0044812677	34,976.14	11,526.95	32.957
0044818514	141,504.14	13,001.63	9.188
0044818537	189,838.49	38,219.12	20.132
0044818674	137,217.92	75,941.00	55.343
0044819176	211,563.10	56,256.21	26.591
0044820242	59,036.79	25,422.99	43.063
0044820498	95,599.70	90,559.61	94.728
0044820537	85,022.87	18,818.95	22.134
0044820701	165,574.88	22,518.67	13.600
0044820772	86,673.96	4,250.54	4.904
0044820883	72,416.33	31,672.82	43.737

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



Distribution Date: 27-Nov-2023
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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044823539	187,852.73	42,484.95	22.616
0044824830	464,767.84	159,187.97	34.251
0044825727	415,508.11	(250.97)	(0.060)
0044826929	250,523.90	92,345.11	36.861
0044828429	163,273.29	5,051.90	3.094
0044830137	52,064.35	406.37	0.781
0044838453	171,619.92	5,152.12	3.002
0044838936	414,498.72	(4,708.27)	(1.136)
0044840533	65,734.93	4,355.55	6.626
0044840858	306,160.23	121,830.64	39.793
0044842073	145,232.38	(201.11)	(0.138)
0044842136	45,893.16	1,967.47	4.287
0044842394	91,514.55	(1,112.16)	(1.215)
0044845153	98,456.90	8,424.25	8.556
0044846915	62,416.15	6,148.03	9.850
0044846963	605,526.64	34,806.51	5.748
0044848575	86,244.13	(16,406.01)	(19.023)
0044852135	76,012.44	3,970.46	5.223
0044852320	57,671.65	19,031.10	32.999
0044853639	77,057.23	4,052.54	5.259
0044854365	409,144.52	145,530.17	35.569
0044855999	289,014.42	(5,198.61)	(1.799)
0044856794	382,226.84	72,867.39	19.064
0044857724	42,921.30	1,217.33	2.836
0044858948	170,464.06	82,000.70	48.104
0044859719	142,264.34	24,025.11	16.888
0044864037	70,926.29	19,929.50	28.099
0044865885	141,866.29	42,334.21	29.841
0044866008	96,794.94	4,368.36	4.513

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Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07



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Cumulative Realized Loss Detail

Loan Number	Liquidated UPB	Loss/(Gain) Amount	Loss Percentage
0044866363	70,610.20	44.09	0.062
0044866365	110,954.97	40,191.46	36.223
0044866817	159,988.28	35,758.60	22.351
0044868502	91,132.65	15,130.33	16.603
0044870057	67,341.58	34,646.95	51.450
0044870236	24,260.08	23,945.76	98.704
0044871742	66,802.48	4,933.45	7.385
0044875065	319,977.86	44,625.95	13.947
0044875934	116,310.68	27,872.28	23.964
0044876276	87,864.09	16,028.15	18.242
0044878148	88,078.90	(12,475.65)	(14.164)
0044878279	67,349.94	2,746.21	4.078
0044878797	120,472.23	34,315.77	28.484
0044879621	121,513.13	47,300.49	38.926
0044884041	193,444.60	3,825.62	1.978
0044884468	76,127.26	(4,920.53)	(6.464)
0044884842	116,825.95	(11,771.00)	(10.076)
0044888011	128,820.78	3,345.17	2.597
0044889705	71,388.48	1,385.37	1.941
0044891734	270,663.30	2,990.60	1.105
0044892267	63,367.40	28,381.20	44.788
0044893201	409,316.23	49,862.82	12.182
0044893384	88,161.31	3,266.77	3.705
0044893485	111,708.27	858.65	0.769
0044894515	81,106.38	11,711.30	14.439
0044895543	44,450.28	5,195.10	11.687
0044896076	69,743.76	24,806.42	35.568
0044896323	339,918.16	83,490.50	24.562
0044896962	29,480.46	21,796.19	73.934

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Connecticut Avenue Securities

Credit-Linked Notes

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Distribution Date: 27-Nov-2023
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Realized Loss Detail Report - Loans with Losses during Current Period

	Inactive				Active				Totals			
Group	# Loans with Losses	Liquidated Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage	# Loans with Losses	Liquidated or Ending Actual Balance	Realized Loss/(Gain) Amount	Current Loss Percentage
Group 2	1	181,245.45	28.25	0.000 %	0	0.00	0.00	0.000 %	1	181,245.45	28.25	0.000 %
Total	1	181,245.45	28.25	0.000 %	0	0.00	0.00	0.000 %	1	181,245.45	28.25	0.000 %

Realized Loss Loan Detail Report - Loans with Losses during Current Period

Group	Loan Number	Original Securitized Balance	Current Note Rate	State	LTV at Origination	Original Term	Liquidated or Ending Actual Balance	Liquidation Effective Date	Realized Loss/(Gain)	Cumulative Realized Loss/(Gain)
Group 2	0044781418	199,000.00	4.250 %	MT	95.00	360	181,245.45	09/30/2023	28.25	4,779.96

Realized Loss/(Gain) value may include Interest Loss, Principal Loss, and Expense amounts.

* This data is currently not provided for reporting.

** The current loss for this loan is associated with a modification; for further detail please see the Modification section.

Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

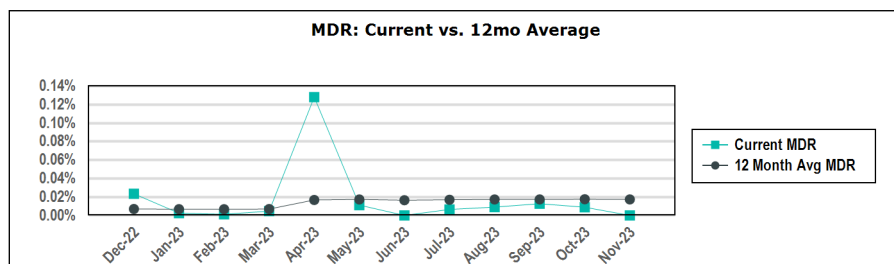
Distribution Date: 27-Nov-2023
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Realized Loss Report - Collateral

Summary

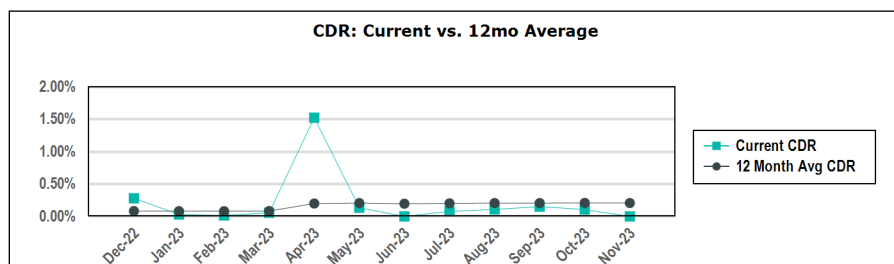
MDR

Current Month 0.000 %
 3 Month Average 0.007 %
 12 Month Average 0.017 %



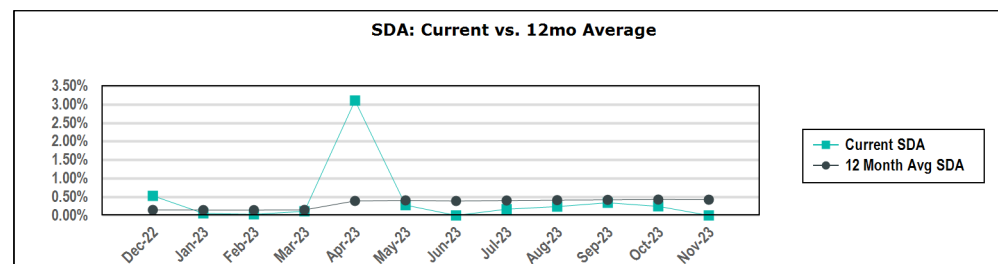
CDR

Current Month 0.000 %
 3 Month Average 0.086 %
 12 Month Average 0.207 %



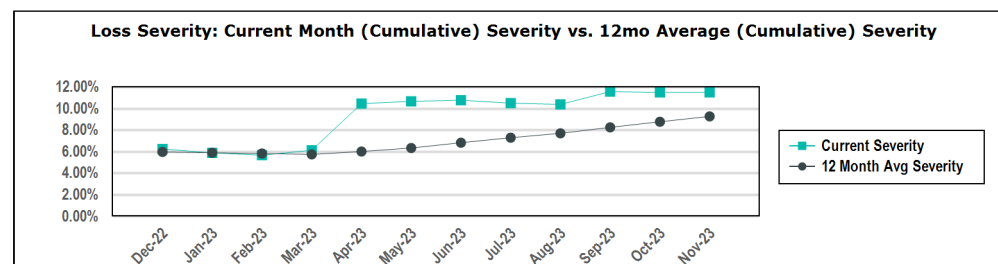
SDA

Current Month 0.000 %
 3 Month Average 0.196 %
 12 Month Average 0.426 %



Loss Severity

Current Month (Cumulative) 11.512 %
 3 Month Average (Cumulative) 11.537 %
 12 Month Average (Cumulative) 9.286 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

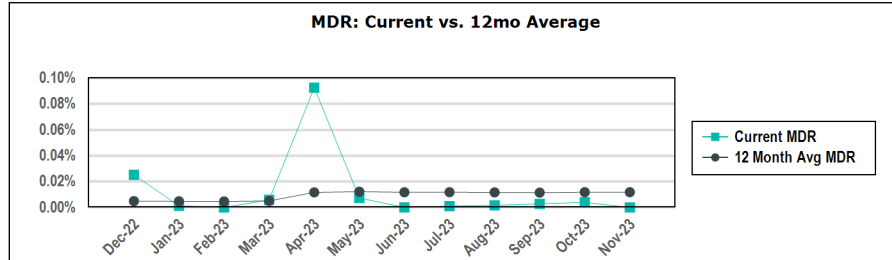
Distribution Date: 27-Nov-2023
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Realized Loss Report - Collateral

Group 1

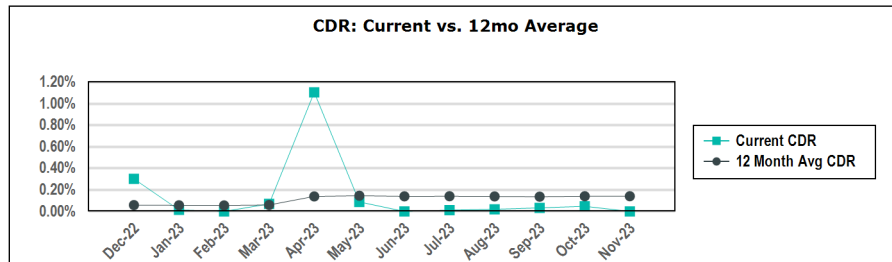
MDR

Current Month 0.000 %
 3 Month Average 0.002 %
 12 Month Average 0.012 %



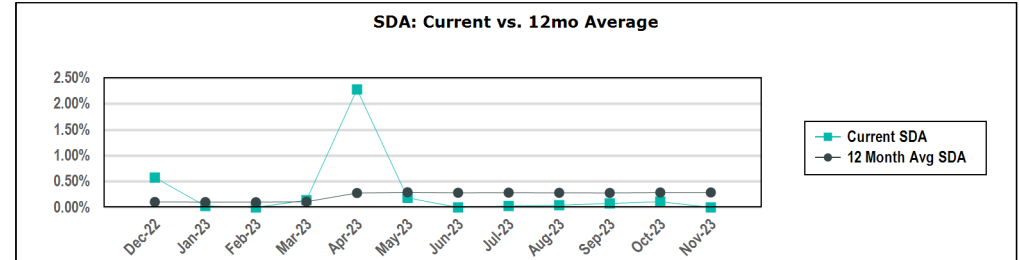
CDR

Current Month 0.000 %
 3 Month Average 0.027 %
 12 Month Average 0.141 %



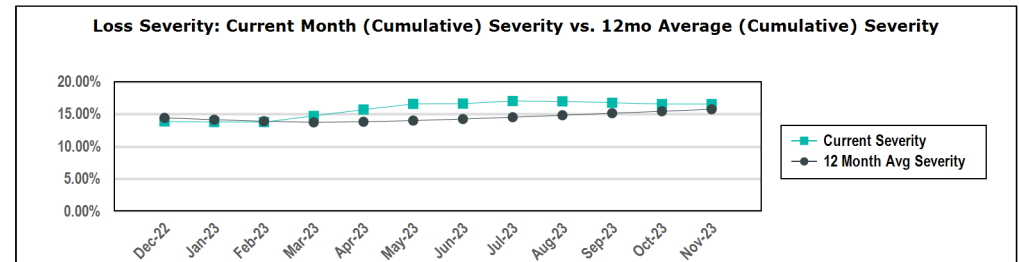
SDA

Current Month 0.000 %
 3 Month Average 0.062 %
 12 Month Average 0.289 %



Loss Severity

Current Month (Cumulative) 16.620 %
 3 Month Average (Cumulative) 16.685 %
 12 Month Average (Cumulative) 15.797 %



Connecticut Avenue Securities Credit-Linked Notes Series 2017-C07

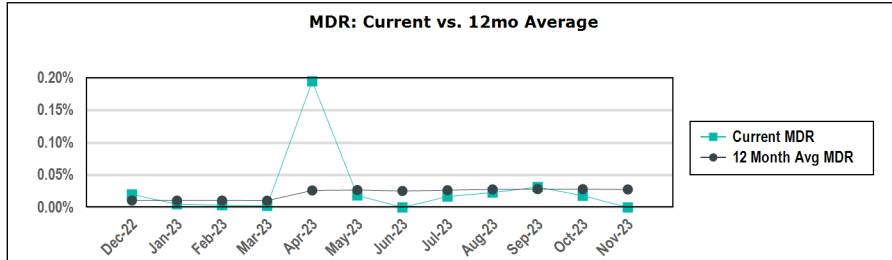
Distribution Date: 27-Nov-2023
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Realized Loss Report - Collateral

Group 2

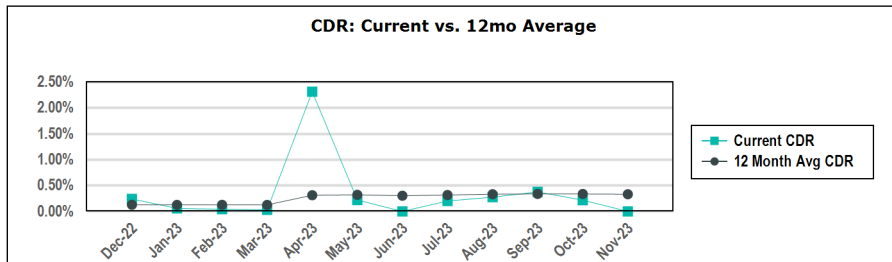
MDR

Current Month 0.000 %
3 Month Average 0.017 %
12 Month Average 0.028 %



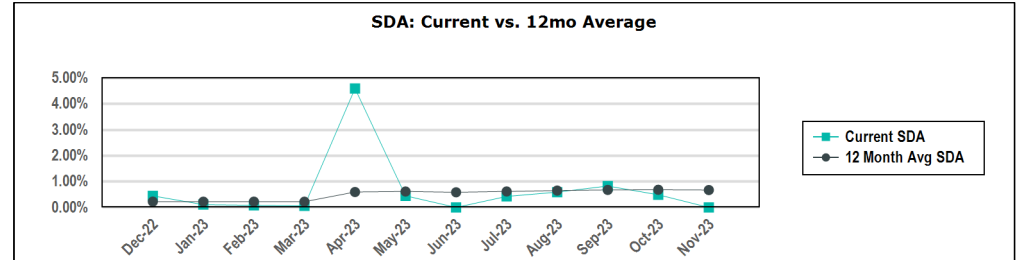
CDR

Current Month 0.000 %
3 Month Average 0.199 %
12 Month Average 0.332 %



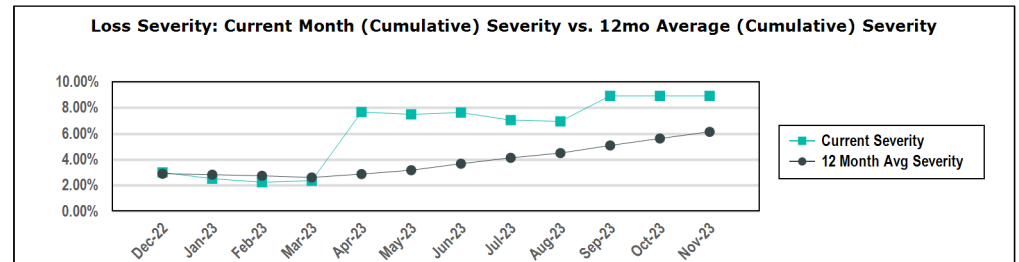
SDA

Current Month 0.000 %
3 Month Average 0.439 %
12 Month Average 0.673 %



Loss Severity

Current Month (Cumulative) 8.935 %
3 Month Average (Cumulative) 8.938 %
12 Month Average (Cumulative) 6.156 %



Calculation Methodology:

Monthly Default Rate (MDR): $\text{Sum}(\text{Beg Scheduled Balance of Liquidated Loans}) / \text{Sum}(\text{Beg Scheduled Balance})$.

Conditional Default Rate (CDR): $1 - ((1 - \text{MDR})^{12})$

SDA Standard Default Assumption: If $\text{WAS} \leq 30$ then $\text{CDR} / (\text{WAS} * 0.02)$ else if $30 < \text{WAS} \leq 60$ then $\text{CDR} / 0.6$ else if $60 < \text{WAS} \leq 120$ then $\text{CDR} / (0.6 - ((\text{WAS} - 60) * 0.0095))$ else if $\text{WAS} > 120$ then $\text{CDR} / 0.03$

Cumulative Loss Severity: $\text{Sum}(\text{All Active \& Inactive Realized Losses}) / \text{Sum}(\text{Active Loans or loans without a loss passed on or after liquidation: the Actual Ending Principal Balance as of the most recent cycle in which a Realized Loss was passed; loans with a loss passed on or after the month of liquidation: the Actual Beginning Principal Balance from the cycle in which the loan was liquidated})$.
3 Month Average and 12 Month Average will not have values until the 3rd and 12th month respectively.

Connecticut Avenue Securities

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Prepayment Rates

Summary

SMM

Current Month 0.576 %
 3 Month Average 0.608 %
 12 Month Average 0.652 %

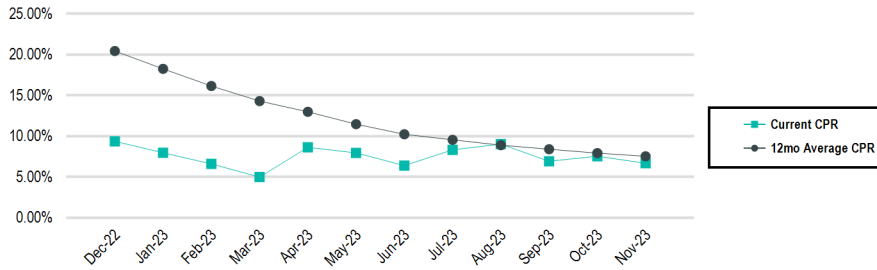
CPR

Current Month 6.692 %
 3 Month Average 7.060 %
 12 Month Average 7.543 %

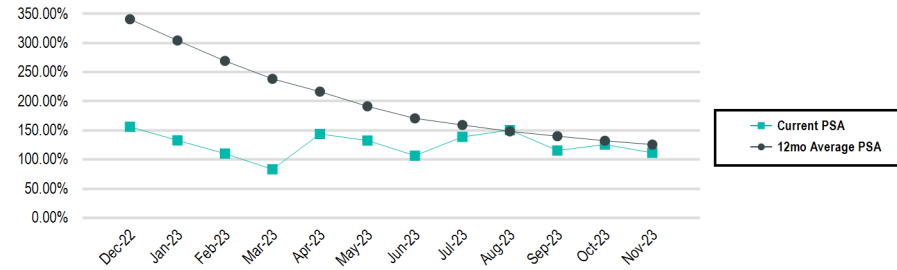
PSA

Current Month 111.530 %
 3 Month Average 117.667 %
 12 Month Average 125.717 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Group 1

SMM

Current Month 0.580 %
 3 Month Average 0.576 %
 12 Month Average 0.611 %

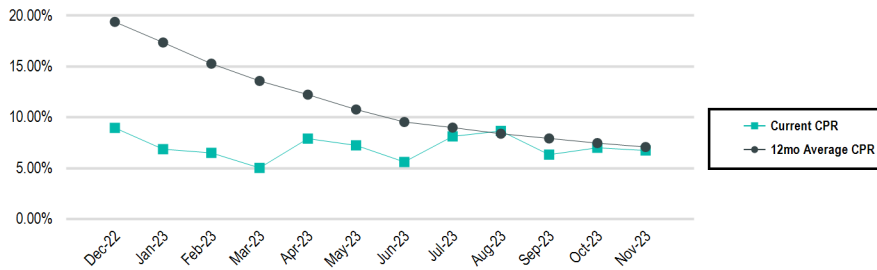
CPR

Current Month 6.739 %
 3 Month Average 6.691 %
 12 Month Average 7.083 %

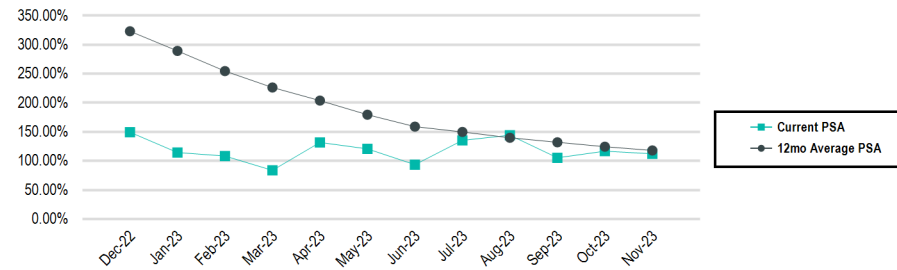
PSA

Current Month 112.312 %
 3 Month Average 111.523 %
 12 Month Average 118.044 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



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Prepayment Rates

Group 2

SMM

Current Month	0.568 %
3 Month Average	0.671 %
12 Month Average	0.730 %

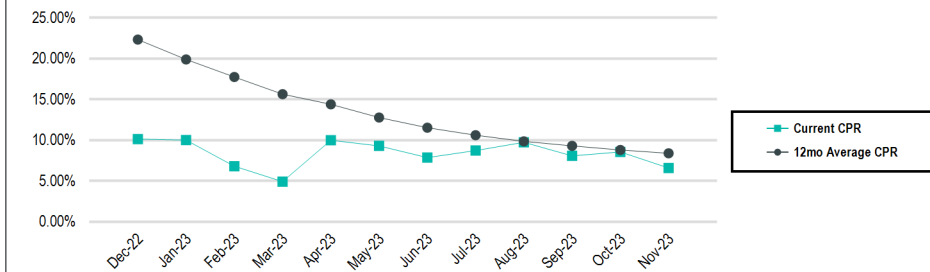
CPR

Current Month	6.602 %
3 Month Average	7.754 %
12 Month Average	8.403 %

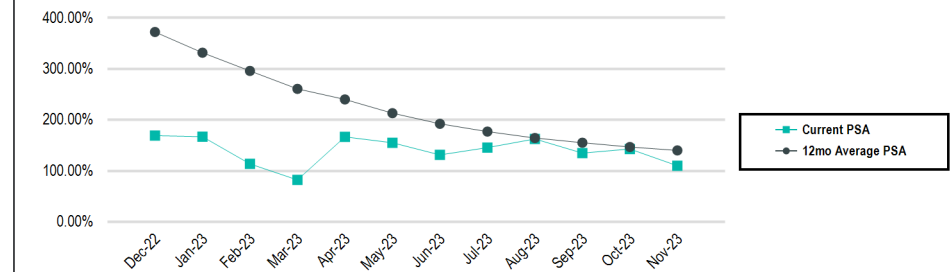
PSA

Current Month	110.040 %
3 Month Average	129.226 %
12 Month Average	140.056 %

CPR: Current vs 12mo Average



PSA: Current vs 12mo Average



Calculation Methodology:

Single Month Mortality (SMM): $(\text{Partial and full prepayments} + \text{Repurchases}) / (\text{Beginning Scheduled Balance} - \text{Scheduled Principal})$

Conditional PrePayment Rate (CPR): $1 - ((1 - \text{SMM})^{12})$

PSA Standard Prepayment Model: $100 * \text{CPR} / (0.2 * \text{MIN}(30, \text{WAS}))$

Weighted Average Seasoning (WAS): $\text{sum}((\text{Original Term} - \text{Remaining Term}) * (\text{Current Scheduled Balance} / \text{Deal Scheduled Principal Balance}))$

Contact:
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 Computershare Trust Company, N.A.
 9062 Old Annapolis Road
 Columbia, MD 21045
 www.ctslink.com
 Telephone: 1-866-846-4526

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Substitutions

Loans Repurchased				Loans Substituted				
Loan Number	Current Scheduled Balance	Current Rate	Current Payment		Loan Number	Current Scheduled Balance	Current Rate	Current Payment
No Substitutions this Period								

Current Repurchases Due To Breaches

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Breaches this Period				

Cumulative Repurchases Due To Breaches

Count of Loans Repurchased Due To Breaches	Total Cumulative UPB of Loans Repurchased Due To Breaches
189	35,245,865.46

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Current Repurchases Due To Other

Loan Number	Beginning Scheduled Balance	Payoff Balance	Current Rate	Current Payment
No Repurchases Due to Other this Period				

Cumulative Repurchases Due To Other

Count of Loans Repurchased Due To Other	Total Cumulative UPB of Loans Repurchased Due To Other
No Cumulative Repurchases	

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Supplemental Reporting

Closing Date

Means November 21, 2017

Business Day

Means a day other than (i) a Saturday or Sunday or (ii) a day on which the Corporate Trust Offices of the Global Agent and the Exchange Administrator (currently located at 9062 Old Annapolis Road, Columbia, Maryland 21045, Attention: Client Manager - CONN-AVE 2017-C07), DTC, the Federal Reserve Bank of New York or banking institutions in the City of New York are authorized or obligated by law or executive order to be closed.

Accrual Period

Means, with respect to each Payment Date, the period beginning on and including the prior Payment Date (or, in the case of the first Payment Date, the Closing Date) and ending on and including the day preceding such Payment Date.

Record Date

Means, with respect to any Payment Date, (i) the Business Day immediately preceding such Payment Date, with respect to Notes issued in global form, and (ii) the last Business Day of the calendar month preceding the calendar month of such Payment Date, with respect to definitive Notes.

Bond Retirement Detail – Effective July 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1M-2	30711XUX0	401,734,000	249,738,444	151,995,556
1M-2H	N/A	21,146,536	(249,738,444)	270,884,980

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-all-certain-cas-debt-notes>

Bond Retirement Detail – Effective December 2022

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
2M-2	30711XWX8	303,996,000	290,509,769	13,486,231
2M-2H	N/A	16,002,894	(290,509,769)	306,512,663

<https://www.fanniemae.com/newsroom/fannie-mae-news/results-tender-offer-any-and-all-certain-cas-notes>

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Bond Retirement Detail – Effective October 2023

Class	CUSIP	Original Face Amount	Orig Face Amt Repurchased	Revised Original Face Amount
1B-1	30711XUW2	97,984,000	70,783,000	27,201,000
1B-1H	N/A	5,157,594	(70,783,000)	75,940,594
2B-1	30711XWW0	63,333,000	61,333,000	2,000,000
2B-1H	N/A	3,333,436	(61,333,000)	64,666,436

<https://www.fanniemae.com/newsroom/fannie-mae-news/tender-offer-results-any-all-certain-cas-notes>